QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

AMICA MUTUAL INSURANCE COMPANY

NAIC Group Code	0028, 0028 (Current) (Prior)	NAIC Company Code	19976	Employer's ID Number	05-0348344

Organized under the Laws of	RI	State of Domicile or Port of Entry	RI
Country of Domicile	US		
Incorporated/Organized	03/01/1907	Commenced Business	04/01/1907
Statutory Home Office	100 Amica Way Lincoln, RI, US 02865-1156		
Main Administrative Office	100 Amica Way Lincoln, RI, US 02865-1156	800-652-6422 (Telephone Number)	
Mail Address	P.O. Box 6008	Providence, RI, US 02940-6008	
Primary Location of Books and Records	100 Amica Way Lincoln, RI, US 02865-1156	800-652-6422 (Telephone Number)	
Internet Website Address	www.amica.com		
Statutory Statement Contact	Michael Lee Baker, Jr.	800-652-6422-22365 (Telephone Number)	
	mbakerjr@amica.com (E-Mail Address)	401-334-3657 (Fax Number)	

OFFICERS

Edmund Shallcross III, Chairman, President and Chief Executive Officer

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

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

OTHER

Scott Everett Boyd, Senior Vice President

Peter Francis Drogan, Senior Vice President & Chief Actuary

Sotirios Dimitrius Pachis, Executive Vice President, Chief Growth and Marketing Officer

Sean Francis Welch, Senior Vice President

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

Anthony Noviello III, Senior Vice President

Samuel Charles Palmisano, Executive Vice President and Chief Operations Officer

Matthew John Wolff#, Senior Vice President and Chief Information Officer

DIRECTORS OR TRUSTEES

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

State of Rhode Island
County of Providence SS

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

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

Subscribed and sworn to before me

this 13th day of

August, 2026

x

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

ANN MARIE OCTEAU
NOTARY PUBLIC
RHODE ISLAND

ASSETS

		Current Statement Date			4
		1	2	3	
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	3,412,172,215		3,412,172,215	3,221,350,706
2.	Stocks:				
	2.1 Preferred stocks	2,135,881		2,135,881	8,197,587
	2.2 Common stocks	1,734,972,352		1,734,972,352	1,650,199,270
3.	Mortgage loans on real estate:				
	3.1 First liens	91,082,247		91,082,247	92,051,141
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $..... encumbrances)	43,456,525		43,456,525	40,820,922
	4.2 Properties held for the production of income (less $..... encumbrances)				
	4.3 Properties held for sale (less $..... encumbrances)				
5.	Cash ($.....(74,654,118)), cash equivalents ($.....59,160,269) and short-term investments ($.....)	(15,493,849)		(15,493,849)	69,985,451
6.	Contract loans (including $..... premium notes)				
7.	Derivatives				
8.	Other invested assets	493,515,022	2,132,931	491,382,091	491,139,405
9.	Receivables for securities	947,299		947,299	648,643
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	5,762,787,692	2,132,931	5,760,654,761	5,574,393,125
13.	Title plants less $..... charged off (for Title insurers only)				
14.	Investment income due and accrued	34,480,987		34,480,987	31,485,814
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	113,090,435	125,486	112,964,949	114,018,362
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..... earned but unbilled premiums)	416,591,574	13	416,591,561	428,712,405
	15.3 Accrued retrospective premiums ($.....) and contracts subject to redetermination ($.....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	5,103,526		5,103,526	5,340,109
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	14,038,739		14,038,739	13,962,423
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	22,822,696	22,822,696		
21.	Furniture and equipment, including health care delivery assets ($.....)	5,853,194	5,853,194		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				795,098
24.	Health care ($.....) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	666,896,443	507,249,010	159,647,433	158,613,131
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,041,665,286	538,183,330	6,503,481,956	6,327,320,467
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	7,041,665,286	538,183,330	6,503,481,956	6,327,320,467
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.	Amica Companies Supplemental Retirement Trust	69,851,374	21,971,640	47,879,734	47,449,019
2502.	Amica Companies Supplemental Retirement Trust II	41,945,798		41,945,798	36,475,245
2503.	Equities and deposits in pools and associations	39,935,575		39,935,575	39,772,153
2598.	Summary of remaining write-ins for Line 25 from overflow page	515,163,696	485,277,370	29,886,326	34,916,714
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	666,896,443	507,249,010	159,647,433	158,613,131

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $.....398,934,828)	1,477,000,840	1,419,899,527
2.	Reinsurance payable on paid losses and loss adjustment expenses	34,749,550	34,574,328
3.	Loss adjustment expenses	253,029,114	258,435,081
4.	Commissions payable, contingent commissions and other similar charges	260,449	295,882
5.	Other expenses (excluding taxes, licenses and fees)	108,017,704	150,964,984
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	941,310	12,675,254
7.1	Current federal and foreign income taxes (including $..... on realized capital gains (losses))	12,270	27,492
7.2	Net deferred tax liability	38,715,503	29,240,848
8.	Borrowed money $..... and interest thereon $.....		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....899,934 and including warranty reserves of $..... and accrued accident and health experience rating refunds including $..... for medical loss ratio rebate per the Public Health Service Act)	1,191,831,077	1,213,023,428
10.	Advance premium	25,093,623	17,797,392
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	17,159,373	13,176,030
12.	Ceded reinsurance premiums payable (net of ceding commissions)	3,619,451	264,051
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	10,225,662	6,530,537
15.	Remittances and items not allocated	6,524,879	3,627,214
16.	Provision for reinsurance (including $..... certified)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	3,872,229	
20.	Derivatives		
21.	Payable for securities	9,288,512	2,482,581
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $..... and interest thereon $.....		
25.	Aggregate write-ins for liabilities	92,701,408	87,109,474
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,273,042,954	3,250,124,103
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	3,273,042,954	3,250,124,103
29.	Aggregate write-ins for special surplus funds	6,000,000	6,000,000
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other-than-special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	3,224,439,002	3,071,196,364
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $.....)		
	36.2 shares preferred (value included in Line 31 $.....)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	3,230,439,002	3,077,196,364
38.	Totals (Page 2, Line 28, Col. 3)	6,503,481,956	6,327,320,467
Details of Write-Ins			
2501.	Reserve for non-qualified pensions and deferrals	89,825,532	83,924,264
2502.	Reserve for unassessed insolvencies	340,000	340,000
2503.	Reserve for other surcharges	1,298,376	1,607,710
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,237,500	1,237,500
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	92,701,408	87,109,474
2901.	Guaranty fund	3,000,000	3,000,000
2902.	Voluntary reserve	3,000,000	3,000,000
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	6,000,000	6,000,000
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	Underwriting Income			
1.	Premiums earned:			
	1.1. Direct (written $.....1,485,351,033)	1,503,953,267	1,488,446,989	3,023,425,379
	1.2. Assumed (written $.....27,537,262)	30,175,854	33,594,592	66,213,690
	1.3. Ceded (written $.....25,143,861)	25,192,335	29,891,767	59,931,708
	1.4 Net (written $.....1,487,744,434)	1,508,936,786	1,492,149,814	3,029,707,361
Deductions:				
2.	Losses incurred (current accident year $802,365,795):			
	2.1 Direct	831,989,680	963,240,644	1,764,979,609
	2.2 Assumed	17,481,738	28,537,488	41,226,745
	2.3 Ceded	(681,711)	(372,251)	2,479,281
	2.4 Net	850,153,129	992,150,383	1,803,727,073
3.	Loss adjustment expenses incurred	141,620,609	131,298,305	308,563,135
4.	Other underwriting expenses incurred	421,250,761	395,570,246	834,795,403
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	1,413,024,499	1,519,018,934	2,947,085,611
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	95,912,287	(26,869,120)	82,621,750
	Investment Income			
9.	Net investment income earned	88,301,658	70,017,417	154,058,296
10.	Net realized capital gains (losses) less capital gains tax of $.....5,979,414	29,624,435	50,972,521	35,759,119
11.	Net investment gain (loss) (Lines 9 + 10)	117,926,093	120,989,938	189,817,415
	Other Income			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....663,940 amount charged off $.....2,003,273)	(1,339,333)	(1,690,654)	(3,890,791)
13.	Finance and service charges not included in premiums	3,384,734	2,251,933	5,753,578
14.	Aggregate write-ins for miscellaneous income	215,820	1,181,007	1,166,947
15.	Total other income (Lines 12 through 14)	2,261,221	1,742,286	3,029,734
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	216,099,601	95,863,104	275,468,899
17.	Dividends to policyholders	83,484,802	80,753,414	162,043,078
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	132,614,799	15,109,690	113,425,821
19.	Federal and foreign income taxes incurred	23,065,287	(8,232,371)	4,335,254
20.	Net income (Line 18 minus Line 19) (to Line 22)	109,549,512	23,342,061	109,090,567
	Capital and Surplus Account			
21.	Surplus as regards policyholders, December 31 prior year	3,077,196,364	2,862,269,384	2,862,269,384
22.	Net income (from Line 20)	109,549,512	23,342,061	109,090,567
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.....11,787,096	49,628,680	32,714,272	122,247,419
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	2,312,441	(1,395,207)	(9,478,215)
27.	Change in nonadmitted assets	(11,401,585)	(17,932,169)	24,532,063
28.	Change in provision for reinsurance			
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1. Paid in			
	32.2. Transferred from surplus (stock dividend)			
	32.3. Transferred to surplus			
33.	Surplus adjustments:			
	33.1. Paid in			
	33.2. Transferred to capital (stock dividend)			
	33.3. Transferred from capital			
34.	Net remittances from or (to) home office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	3,153,590	1,971,260	(31,464,854)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	153,242,638	38,700,217	214,926,980
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	3,230,439,002	2,900,969,601	3,077,196,364
Details of Write-Ins				
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401.	Discount earned on accounts payable	5,158	30,165	34,499
1402.	Penalties of regulatory authorities	(496)	(103,050)	(121,444)
1403.	State tax credits	211,158	1,253,892	1,253,892
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	215,820	1,181,007	1,166,947
3701.	Change in Amica Companies Supplemental Retirement Trust	432,675	435,830	1,584,074
3702.	Change in Amica Companies Supplemental Retirement Trust II	2,720,915	1,535,430	3,899,097
3703.	Unrecognized gain/(loss) on non-qualified pensions			(3,400,583)
3798.	Summary of remaining write-ins for Line 37 from overflow page			(33,547,442)
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	3,153,590	1,971,260	(31,464,854)

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	1,514,496,717	1,525,786,513	3,079,327,865
2. Net investment income	84,422,758	69,455,061	152,511,120
3. Miscellaneous income	8,813,851	13,718,537	(11,264,131)
4. Total (Lines 1 to 3)	1,607,733,326	1,608,960,111	3,220,574,854
5. Benefit and loss related payments	792,640,012	925,251,519	1,724,415,480
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	613,845,108	589,653,952	1,118,952,604
8. Dividends paid to policyholders	79,501,460	76,296,127	161,009,196
9. Federal and foreign income taxes paid (recovered) net of $..... tax on capital gains (losses)	29,136,239	2,290,336	11,776,984
10. Total (Lines 5 through 9)	1,515,122,819	1,593,491,934	3,016,154,264
11. Net cash from operations (Line 4 minus Line 10)	92,610,507	15,468,177	204,420,590
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	260,551,207	190,340,522	497,759,631
12.2 Stocks	126,538,279	211,256,295	259,590,610
12.3 Mortgage loans	968,894	971,045	5,906,304
12.4 Real estate			
12.5 Other invested assets	54,785,445	5,528,490	28,379,590
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,568		
12.7 Miscellaneous proceeds	6,805,932	14,267,074	3,692,427
12.8 Total investment proceeds (Lines 12.1 to 12.7)	449,651,325	422,363,426	795,328,562
13. Cost of investments acquired (long-term only):			
13.1 Bonds	459,954,886	219,415,340	724,426,262
13.2 Stocks	115,862,727	111,090,931	183,761,682
13.3 Mortgage loans			
13.4 Real estate	4,035,053	1,231,919	2,537,193
13.5 Other invested assets	39,411,322	26,114,545	65,320,816
13.6 Miscellaneous applications	298,656		
13.7 Total investments acquired (Lines 13.1 to 13.6)	619,562,644	357,852,735	976,045,953
14. Net increase/(decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(169,911,319)	64,510,691	(180,717,391)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(8,178,488)	(15,690,085)	(19,625,103)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(8,178,488)	(15,690,085)	(19,625,103)
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)	(85,479,300)	64,288,783	4,078,096
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	69,985,451	65,907,355	65,907,355
19.2 End of period (Line 18 plus Line 19.1)	(15,493,849)	130,196,138	69,985,451

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

20.0001.			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of the Amica Mutual 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 basis statement adjustments to report.

A reconciliation of the Company's net income and capital and surplus between NAIC statutory accounting practices (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 20, Columns 1 & 3)	XXX	XXX	XXX	$ 109,549,512	$ 109,090,567
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 109,549,512	$ 109,090,567
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 3,230,439,002	$ 3,077,196,364
(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	$ 3,230,439,002	$ 3,077,196,364

B. Use of Estimates in the Preparation of the Financial Statements - No Significant Changes

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, or fair value as specified by the SVO manual.

(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 companies - 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

(14) Net realized capital gains or (losses) - No Significant Changes

(15) Investments in real estate - 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.

2. Accounting Changes and Corrections of Errors - None

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(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 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

Notes to the Financial Statements

5. Investments (Continued)

(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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$ 91,082,247	$	$ 91,082,247
(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	$	$	$	$	$ 91,082,247	$	$ 91,082,247
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$	$	$	$ 92,051,141	$	$ 92,051,141
(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	$	$	$	$	$ 92,051,141	$	$ 92,051,141

(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 $2,239,139 after an other-than-temporary impairment of $1,477,891.

	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					2,239,139		2,239,139
3. Total (1+2)	$	$	$	$	$ 2,239,139	$	$ 2,239,139
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	$	$	$	$	$ 2,239,139	$	$ 2,239,139
b. Prior Year							
1. With allowance for credit losses	$	$	$	$	$	$	$
2. No allowance for credit losses					2,239,139		2,239,139
3. Total (1+2)	$	$	$	$	$ 2,239,139	$	$ 2,239,139
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	$	$	$	$	$ 2,239,139	$	$ 2,239,139

Notes to the Financial Statements

5. Investments (Continued)

(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		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Average recorded investment	$	$	$	$	$ 2,239,139	$	$ 2,239,139
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	$	$	$	$	$ 3,338,909	$	$ 3,338,909
2. Interest income recognized					82,975		82,975
3. Recorded investments on nonaccrual status							
4. Amount of interest income recognized using a cash-basis method of accounting					96,890		96,890

(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	$ 8,418,336
2. 12 months or longer	69,178,720
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	$ 752,672,374
2. 12 months or longer	494,419,749

(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

Notes to the Financial Statements

5. Investments (Continued)

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 Protected Cell Account Activity	Total Protected Cell Account Restricted Assets	Protected Cell Account 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	3,163,700				3,163,700	3,006,500	157,200
j.	On deposit with states	4,762,303				4,762,303	4,763,496	(1,193)
k.	On deposit with other regulatory bodies							
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	77,050,464				77,050,464	77,295,821	(245,357)
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)	$ 84,976,467	$	$	$	$ 84,976,467	$ 85,065,817	$ (89,350)

		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		3,163,700	0.045	0.049	XXX	XXX	26.27
j.	On deposit with states		4,762,303	0.068	0.073	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)		77,050,464	1.094	1.185	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)	$	$ 84,976,467	1.207 %	1.307 %	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

(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	Protected Cell
(1) Number of CUSIPs	5	
(2) Aggregate amount of investment income	$ 592,625	$

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

S. Aggregate Collateral Loans by Qualifying Investment Collateral - None

Notes to the Financial Statements

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 any impairment write down for investments in joint ventures, partnerships and limited liability companies in 2026. In 2025, the Company recognized a $7,417,468 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 - No Significant Changes

B. Total Amount Excluded

As of June 30, 2026, accrued interest income totaling $102,736 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	$ 34,480,987
2. Nonadmitted	$
3. Admitted	$ 34,480,987

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) Ordinary	(2) Capital	(3) Total (Col 1+2)	(4) Ordinary	(5) Capital	(6) Total (Col 4+5)	(7) Ordinary (Col 1-4)	(8) Capital (Col 2-5)	(9) Total (Col 7+8)
(a)	Gross deferred tax assets	$ 314,633,287	$ 6,655,298	$ 321,288,585	$ 310,783,770	$ 8,284,401	$ 319,068,171	$ 3,849,517	$ (1,629,103)	$ 2,220,414
(b)	Statutory valuation allowance adjustments									
(c)	Adjusted gross deferred tax assets (1a - 1b)	314,633,287	6,655,298	321,288,585	310,783,770	8,284,401	319,068,171	3,849,517	(1,629,103)	2,220,414
(d)	Deferred tax assets nonadmitted									
(e)	Subtotal net admitted deferred tax asset (1c - 1d)	$ 314,633,287	$ 6,655,298	$ 321,288,585	$ 310,783,770	$ 8,284,401	$ 319,068,171	$ 3,849,517	$ (1,629,103)	$ 2,220,414
(f)	Deferred tax liabilities	192,130,935	167,873,153	360,004,088	192,222,962	156,086,057	348,309,019	(92,027)	11,787,096	11,695,069
(g)	Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$ 122,502,352	$ (161,217,855)	$ (38,715,503)	$ 118,560,808	$ (147,801,656)	$ (29,240,848)	$ 3,941,544	$ (13,416,199)	$ (9,474,655)

(2) Admission calculation components SSAP No. 101

		06/30/2026			12/31/2025			Change		
		(1) Ordinary	(2) Capital	(3) Total (Col 1+2)	(4) Ordinary	(5) Capital	(6) Total (Col 4+5)	(7) Ordinary (Col 1-4)	(8) Capital (Col 2-5)	(9) Total (Col 7+8)
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 41,203,829	$	$ 41,203,829	$ 16,552,062	$	$ 16,552,062	$ 24,651,767	$	$ 24,651,767
(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)	62,421,464		62,421,464	85,234,934		85,234,934	(22,813,470)		(22,813,470)
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	62,421,464		62,421,464	85,234,934		85,234,934	(22,813,470)		(22,813,470)
	2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	490,022,645	XXX	XXX	467,129,376	XXX	XXX	22,893,269
(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	211,007,994	6,655,298	217,663,292	208,996,774	8,284,401	217,281,175	2,011,220	(1,629,103)	382,117
(d)	Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 314,633,287	$ 6,655,298	$ 321,288,585	$ 310,783,770	$ 8,284,401	$ 319,068,171	$ 3,849,517	$ (1,629,103)	$ 2,220,414

(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	840.298 %	801.040 %
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 3,266,817,633	$ 3,114,195,843

Notes to the Financial Statements

9. Income Taxes (Continued)

(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)	$ 314,633,287	$ 6,655,298	$ 310,783,770	$ 8,284,401	$ 3,849,517	$ (1,629,103)
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)	$ 314,633,287	$ 6,655,298	$ 310,783,770	$ 8,284,401	$ 3,849,517	$ (1,629,103)
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	$ 23,065,287	$ 4,335,254	$ 18,730,033
(b) Foreign			
(c) Subtotal (1a+1b)	$ 23,065,287	$ 4,335,254	$ 18,730,033
(d) Federal income tax on net capital gains	5,979,414	6,724,438	(745,024)
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 29,044,701	$ 11,059,692	$ 17,985,009

	(1) 06/30/2026	(2) 12/31/2025	(3) Change (1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 19,870,666	$ 19,317,083	$ 553,583
(2) Unearned premium reserve	51,110,837	51,694,474	(583,637)
(3) Policyholder reserves			
(4) Investments			
(5) Deferred acquisition costs			
(6) Policyholder dividends accrual			
(7) Fixed assets	8,362,878	8,184,862	178,016
(8) Compensation and benefits accrual	59,398,923	55,571,519	3,827,404
(9) Pension accrual	167,613,001	167,613,001	
(10) Receivables - nonadmitted	288,211	292,573	(4,362)
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward			
(13) Other	7,988,771	8,110,258	(121,487)
(99) Subtotal (Sum of 2a1 through 2a13)	$ 314,633,287	$ 310,783,770	$ 3,849,517
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted			
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 314,633,287	$ 310,783,770	$ 3,849,517
(e) Capital			
(1) Investments	$ 6,655,298	$ 8,284,401	$ (1,629,103)
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other			
(99) Subtotal (2e1+2e2+2e3+2e4)	$ 6,655,298	$ 8,284,401	$ (1,629,103)
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	6,655,298	8,284,401	(1,629,103)
(i) Admitted deferred tax assets (2d + 2h)	$ 321,288,585	$ 319,068,171	$ 2,220,414

Notes to the Financial Statements

9. Income Taxes (Continued)

		(1) 06/30/2026	(2) 12/31/2025	(3) Change (1-2)
3.	Deferred Tax Liabilities			
(a)	Ordinary			
(1)	Investments	$ 1,708,031	$ 1,740,088	$ (32,057)
(2)	Fixed assets	4,599,163	4,306,341	292,822
(3)	Deferred and uncollected premium			
(4)	Policyholder reserves			
(5)	Other	185,823,741	186,176,533	(352,792)
(99)	Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 192,130,935	$ 192,222,962	$ (92,027)
(b)	Capital			
(1)	Investments	$ 167,873,153	$ 156,086,057	$ 11,787,096
(2)	Real estate			
(3)	Other			
(99)	Subtotal (3b1+3b2+3b3)	$ 167,873,153	$ 156,086,057	$ 11,787,096
(c)	Deferred tax liabilities (3a99 + 3b99)	$ 360,004,088	$ 348,309,019	$ 11,695,069
4.	Net deferred tax assets/liabilities (2i - 3c)	$ (38,715,503)	$ (29,240,848)	$ (9,474,655)

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	$ 321,288,585	$ 319,068,171	$ 2,220,414
Total deferred tax liabilities	360,004,088	348,309,019	11,695,069
Net deferred tax assets (liabilities)	$ (38,715,503)	$ (29,240,848)	$ (9,474,655)
Statutory valuation allowance adjustment			
Net deferred tax assets (liabilities) after statutory valuation allowance	$ (38,715,503)	$ (29,240,848)	$ (9,474,655)
Tax effect of unrealized gains (losses)			11,787,096
Change in net deferred income tax			$ 2,312,441

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.

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. Among the more significant book to tax adjustments were the following:

	06/30/2026	Effective Tax Rate
Income before taxes	$ 29,104,785	21.000 %
Dividends received deduction, net of pro-ration	(406,679)	-0.293
Change in non-admitted assets	(2,232,607)	-1.611
Other	266,761	0.192
Total	$ 26,732,260	19.288 %

	06/30/2026	Effective Tax Rate
Federal income taxes incurred (benefit)	$ 23,065,287	16.642 %
Tax on capital gains (losses)	5,979,414	4.314
Change in net deferred taxes	(2,312,441)	-1.668
Total statutory income taxes	$ 26,732,260	19.288 %

	12/31/2025	Effective Tax Rate
Income before taxes	$ 25,231,555	21.000 %
Dividends received deduction, net of pro-ration	(749,245)	-0.624
Change in non-admitted assets	5,148,080	4.285
Change in pension overfunded asset	(745,879)	-0.621
Change in retiree medical fund	(5,964,497)	-4.964
Change in reserve for miscellaneous benefits	(1,048,710)	-0.873
Other	(1,333,397)	-1.110
Total	$ 20,537,907	17.094 %

Notes to the Financial Statements

9. Income Taxes (Continued)

	12/31/2025	Effective Tax Rate
Federal income taxes incurred (benefit)	$ 4,335,254	3.608 %
Tax on capital gains (losses)	6,724,438	5.597
Change in net deferred taxes	9,478,215	7.889
Total statutory income taxes	$ 20,537,907	17.094 %

E. Operating loss and tax credit carryforwards

(1) At June 30, 2026, the Company did not have any unused operating loss carryforwards and/or tax credits available to offset against future taxable income.

(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	12,159,129
2026	29,044,701

(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) For 2026, the Company's Federal income tax return is consolidated with the following subsidiaries:

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

(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. Inter-company 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 Inflation Reduction Act (Act) was enacted on August 16, 2022, and included a new Corporate Alternative Minimum Tax (CAMT). The Company (or the controlled group of corporations of which the Company is a member) has determined that they do not expect to be liable for CAMT in 2026.

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

A. Nature of Relationships - No Significant Changes

B. Detail of Related Party Transactions - No Significant Changes

C. Transactions with related party who are not reported on Schedule Y - None

D. Amounts Due (to) or from Related Parties

	06/30/26		12/31/25	
Affiliate	Management, Service and Reinsurance Contracts	Federal Income Taxes	Management, Service and Reinsurance Contracts	Federal Income Taxes
Amica General Agency, LLC	$ 304,308	$ 41,856	$ 268,452	$ 27,970
Amica Life Insurance Company	(4,921,145)	682,883	946,189	385,671
Amica Property and Casualty Insurance Company	715,233	(12,270)	(419,543)	(27,492)
Total	$ (3,901,604)	$ 712,469	$ 795,098	$ 386,149

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

Notes to the Financial Statements

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

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

M. All SCA Investments - None

N. Investment in Insurance SCAs

(1) The Company owns two insurance SCA entities that are carried at audited statutory equity value. Amica Property and Casualty Insurance Company follows no state prescribed or permitted practices that depart from NAIC statutory accounting practices and procedures (NAIC SAP). The statutory financial statements of Amica Life reflect a Rhode Island Department of Business Regulation Insurance Division approved permitted practice, which deviates from required NAIC SAP. This permitted practice allows Amica Life 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 SAP.

(2) The monetary effect on net income and surplus

	Monetary Effect on NAIC SAP		Amount of Investment	
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase / (Decrease)	Surplus Increase / (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
Amica Life Insurance Company	$ (7,173,310)	$	$ 422,827,981	$ 422,827,981

* Per AP&P Manual (without permitted or prescribed practices)

This permitted practice has no effect on the surplus of Amica Life nor its reserve position, as Amica Life continues to establish reserves in accordance with Rhode Island Regulation 93.

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

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 $3,163,700. 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 $1,825,382,497 based on the market value of eligible collateral as of December 31, 2025.

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Protected Cell Accounts
1. Current Year			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	3,163,700	3,163,700	
(c) Activity stock			
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 3,163,700	$ 3,163,700	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 1,825,382,497		
2. Prior Year-End			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	2,966,500	2,966,500	
(c) Activity stock			
(d) Excess stock	40,000	40,000	
(e) Aggregate total (a+b+c+d)	$ 3,006,500	$ 3,006,500	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 1,825,382,497		

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

			Eligible for Redemption			
	(1)	(2)	(3)	(4)	(5)	(6)
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$	$	$	$	$	$
2. Class B	$ 3,163,700	$ 3,163,700	$	$	$	$

Notes to the Financial Statements

11. Debt (Continued)

(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 protected cell accounts total collateral pledged (Lines 2+3)	$ 62,562,270	$ 77,050,464	$
2. Current year general account total collateral pledged	62,562,270	77,050,464	
3. Current year protected cell accounts total collateral pledged			
4. Prior year-end total general and protected cell accounts total collateral pledged	62,903,721	77,295,821	

(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 protected cell accounts maximum collateral pledged (Lines 2+3)	$ 62,562,270	$ 77,124,273	$
2. Current year general account maximum collateral pledged	62,562,270	77,124,273	
3. Current year protected cell accounts maximum collateral pledged			
4. Prior year-end total general and protected cell accounts maximum collateral pledged	64,921,748	79,331,253	

(4) Borrowing from FHLB

The Company did not 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

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

A. Defined Benefit Plan

The Company sponsors a defined benefit pension plan and a postretirement health care benefit plan covering substantially all employees of the Company. The Company has a noncontributory defined benefit pension plan whereby the benefits are based upon 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 did not have a surplus impact on the Company as the pension plan was overfunded by more than the transition liabilities.

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.

In addition to pension benefits, the Company provides certain health care and life insurance benefits ("post retirement") for retired employees. Substantially all employees may become eligible for these benefits if they reach retirement age while working for the Company and satisfy certain service requirements. In 2005, the Company implemented an employee health care cost sharing arrangement with its employees. No employee contribution is required for employees retiring prior to January 1, 2005. Employees who retired after 2004 will contribute approximately 20% to their health care coverage for 2005 and going forward. In October 2013, the Company amended the postretirement health care benefits for current retirees and active employees. The amendment changes the future benefits provided to retirees to defined subsidy payments to facilitate purchasing coverage from an independent health exchange, effective January 1, 2015. In addition, employees hired on or after January 1, 2014 will not be eligible for postretirement health care 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. The plan was amended in 2016 to increase the maximum active benefit from $500,000 to $1,000,000 and change the benefit for employees who retire after March 1, 2016 to $25,000.

(1) Change in benefit obligation - No Significant Changes

(2) Change in plan assets - No Significant Changes

(3) Funded status - No Significant Changes

Notes to the Financial Statements

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

(4) Components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
		06/30/2026	12/31/2025	06/30/2026	12/31/2025	06/30/2026	12/31/2025
a.	Service cost	$ 16,481,580	$ 27,376,855	$ 4,392,285	$ 5,278,132	$	$
b.	Interest cost	37,025,718	74,113,845	16,070,904	16,354,417		
c.	Expected return on plan assets	(55,269,466)	(111,676,342)	(16,149,923)	(18,801,003)		
d.	Transition asset or obligation	(462,153)					
e.	Gains and losses	12,450,030	24,008,060	(503,044)	(3,213,537)		
f.	Prior service cost or credit	164,171	328,342	(1,881,135)	(1,897,376)		
g.	Gain or loss recognized due to a settlement or curtailment						
h.	Total net periodic benefit cost	$ 10,389,880	$ 14,150,760	$ 1,929,087	$ (2,279,367)	$	$

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost - No Significant Changes

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost - No Significant Changes

(7) Weighted-average assumptions used to determine net periodic benefit cost - No Significant Changes

(8) Accumulated benefit obligation - No Significant Changes

(9) Assumed health care cost trend rate(s) - No Significant Changes

(10) Estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated - No Significant Changes

(11) Contributions expected to be paid to the plan during the next fiscal year - No Significant Changes

(12) Amounts and types of securities of the reporting entity and related parties included in plan assets - None

(13) Alternative method used to amortize prior service amounts or net gains and losses - None

(14) Substantive commitments used as the basis for accounting for the benefit obligation - None

(15) Special or contractual termination benefits recognized during the period - None

(16) Significant changes in the benefit obligation or plan assets not otherwise disclosed - None

(17) Funded status of the plan and surplus impact - No Significant Changes

B. Investment Policies and Strategies of Plan Assets - No Significant Changes

C. Fair Value of Each Class of Plan Assets - No Significant Changes

D. Expected Long-Term Rate of Return for the Plan Assets - No Significant Changes

E. Defined Contribution Plans - No Significant Changes

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans - No Significant Changes

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 - None

B. Dividend Rate of Preferred Stock - None

C. Dividend Restrictions - None

D. Ordinary Dividends - None

E. Company Profits Paid as Ordinary Dividends - None

F. Surplus Restrictions - No Significant Changes

G. Surplus Advances - None

H. Stock Held for Special Purposes - None

I. Changes in Special Surplus Funds - None

J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented by cumulative unrealized capital gains is $721,440,278, 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

Notes to the Financial Statements

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 $267,022,095 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 - No Significant Changes

E. Product Warranties - None

F. Joint and Several Liabilities - None

G. All Other Contingencies - No Significant Changes

15. Leases - No Significant Changes

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

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

A. 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 judgment or estimation.

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Common Stock: Industrial And Miscellaneous	$ 865,500,319	$ 3,163,700	$	$	$ 868,664,019
	Common Stock: Mutual Funds	27,143,060				27,143,060
	Common Stock: Exchange Traded Funds	338,204,358				338,204,358
	Preferred Stock: Industrial And Miscellaneous			2,135,881		2,135,881
	Cash, Cash Equivalents And Short-Term Investments: All Other Money Market Funds	59,160,269				59,160,269
	Other Invested Assets: Collective Investment Funds	127,763,245				127,763,245
	Total assets at fair value/NAV	$ 1,417,771,251	$ 3,163,700	$ 2,135,881	$	$ 1,423,070,832
b.	Liabilities at fair value					
	Total liabilities at fair value	$	$	$	$	$

There were no transfers between Level 1, Level 2, or Level 3 in the current year.

(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.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

	2026	2025
Assets at fair value:		
Balance at beginning of year	$ 2,197,587	$ 2,231,374
Total gains/losses included in net increase (decrease) in net assets available for benefits	(19,553)	17,298
Purchases	73,835	129,341
Sales	(115,988)	(180,426)
Issuances		
Settlements		
Transfers into Level 3		
Transfers out of Level 3		
Balance at end of year	$ 2,135,881	$ 2,197,587

(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	$ 1,147,310,289	$ 1,275,787,270	$ 136,958,150	$ 944,342,161	$ 66,009,978	$	$
Bonds: Asset-backed securities	2,070,348,038	2,136,384,946		2,069,254,980	1,093,058		
Preferred Stock: Industrial And Miscellaneous	2,135,881	2,135,881			2,135,881		
Common Stock: Industrial And Miscellaneous	868,664,019	868,664,019	865,500,319	3,163,700			
Common Stock: Mutual Funds	27,143,060	27,143,060	27,143,060				
Common Stock: Exchange Traded Funds	338,204,358	338,204,358	338,204,358				
Mortgage Loans: Commercial Mortgages	82,980,381	91,082,247		82,980,381			
Cash, Cash Equivalents And Short-Term Investments: Cash	(74,654,118)	(74,654,118)	(74,654,118)				
Cash, Cash Equivalents And Short-Term Investments: All Other Money Market Funds	59,160,269	59,160,269	59,160,269				
Other Invested Assets: Collective Investment Funds	127,763,245	127,763,245	127,763,245				

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 - No Significant Changes

B. Troubled Debt Restructuring - None

C. Other Disclosures

Assets with book values in the amount of $4,762,303 and $4,763,496 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

(1) Carrying value of state and federal tax credits, disaggregated by transferable/certificated and non-transferable, gross of any related tax liabilities by jurisdiction and in total

Description of Transferable and Non-transferable Tax Credits	Jurisdiction	Carrying Value	Unused Amount
Massachusetts Low Income Housing Tax Credit	MA	$ 4,662,500	$ 5,900,000
Total		$ 4,662,500	$ 5,900,000

Notes to the Financial Statements

21. Other Items (Continued)

(2) Total unused tax credits by jurisdiction, disaggregated by transferable/certificated and non-transferable

		Jurisdiction	Transferable / Certificated	Nontransferable	Total
a001.	State	MA	$ 4,662,500	$	$ 4,662,500
	Total	XXX	$ 4,662,500	$	$ 4,662,500
b.	Federal	XXX			
c.	Total (a+b)	XXX	$ 4,662,500	$	$ 4,662,500

(3) Method of estimating utilization of remaining state and federal tax credits

The Company estimated the utilization of the remaining state and federal tax credits by projecting future premium taking into account policy growth and rate changes, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing the projected future tax liability to the availability of remaining state and federal tax credits.

(4) Impairment loss

The Company did not realize an impairment loss during the period as a result of impairment analysis of the carrying amount from state and federal tax credits.

(5) State and federal tax credits admitted and nonadmitted disaggregated by transferable/certificated and non-transferable

	Total Admitted	Total Nonadmitted
a. State		
1. Transferable	$ 4,662,500	$
2. Non-transferable		
b. Federal		
1. Transferable	$	$
2. Non-transferable		

(6) Any commitment or contingent commitment to purchase tax credits

The Company has committed to purchase $19,160,000 worth of tax credits as of June 30, 2026.

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

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

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

22. Events Subsequent

Subsequent events have been considered through August 13, 2026 for the statutory statement issued on August 13, 2026. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

23. Reinsurance - No Significant Changes

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

Reserves as of December 31, 2025 were $1,678,335,000. As of June 30, 2026, $371,815,000 has been paid for loss and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $1,259,732,000 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on homeowners and automobile lines of insurance. Therefore, there has been $46,788,000 of favorable prior year development from December 31, 2025 to June 30, 2026. This decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - None

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - No Significant Changes

28. Health Care Receivables - None

29. Participating Policies - None

30. Premium Deficiency Reserves - No Significant Changes

31. High Deductibles - None

32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - None

33. Asbestos/Environmental Reserves - None

34. Subscriber Savings Accounts - None

35. Multiple Peril Crop Insurance - None

Notes to the Financial Statements

36. Financial Guaranty Insurance - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? NO

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

INVESTMENT

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

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

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

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

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	493,290,702	500,960,915
13.24 Short-Term Investments		
13.25 Mortgage Loans on Real Estate		
13.26 All Other	1,362,808	2,132,931
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	494,653,510	503,093,846
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 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto

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

4.2 If yes, complete the following schedule:

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

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

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

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

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

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? YES

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000	AA-5420050	KOREAN REINS CO	KOR	Unauthorized		
00000	AA-3190829	MARKEL BERMUDA LTD	BMU	Authorized		
00000	AA-1120152	LLOYD'S SYNDICATE NUMBER 2357	GBR	Authorized		
00000	AA-1120253	LLOYD'S SYNDICATE NUMBER 2359	GBR	Authorized		

SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

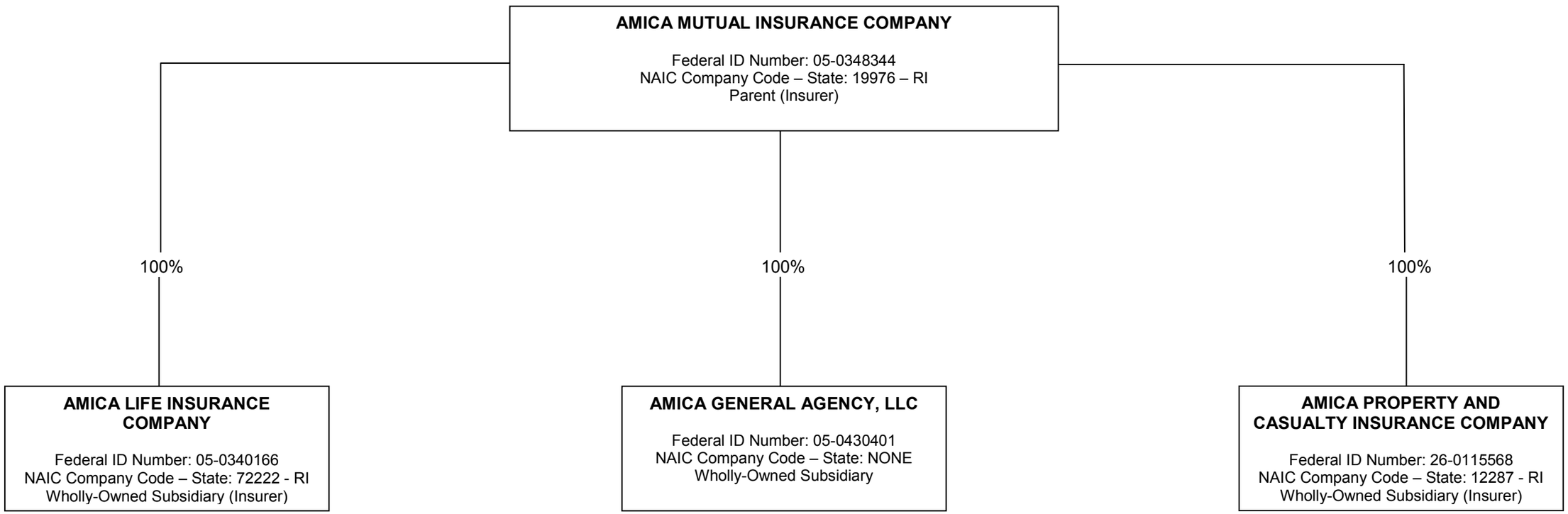
States, Etc.		1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama	AL	L	2,511,104	2,459,896	887,007	1,399,711	1,595,991	2,335,120
2. Alaska	AK	L	196,839	192,183	(3,797)	92,336	52,048	14,098
3. Arizona	AZ	L	22,657,008	24,340,469	9,826,621	10,583,187	23,100,106	21,454,568
4. Arkansas	AR	L	1,408,751	1,443,485	418,015	843,622	638,452	823,728
5. California	CA	L	127,365,674	131,362,705	75,480,969	215,992,173	207,084,009	208,602,426
6. Colorado	CO	L	29,936,616	35,332,271	8,736,631	14,036,399	17,219,350	21,551,933
7. Connecticut	CT	L	134,563,703	122,907,443	88,412,915	63,210,370	139,221,507	122,032,776
8. Delaware	DE	L	8,725,678	8,181,435	4,317,347	4,685,051	9,762,313	7,586,171
9. District of Columbia	DC	L	4,746,346	4,209,171	2,011,835	3,055,011	3,830,070	3,044,130
10. Florida	FL	L	87,562,101	97,960,722	48,150,657	61,014,850	82,978,895	87,704,196
11. Georgia	GA	L	61,660,360	61,338,500	39,020,440	47,911,220	69,880,837	67,910,039
12. Hawaii	HI	L						
13. Idaho	ID	L	3,127,424	3,369,507	1,504,965	1,773,642	2,006,432	4,027,239
14. Illinois	IL	L	18,619,182	19,731,107	9,119,269	7,865,983	15,337,300	15,313,142
15. Indiana	IN	L	6,539,517	6,854,843	3,491,350	3,212,090	3,863,513	4,594,599
16. Iowa	IA	L	2,677,376	2,776,127	1,320,458	1,287,978	1,648,728	2,459,758
17. Kansas	KS	L	3,675,920	3,924,188	3,160,422	1,514,278	1,340,091	1,442,971
18. Kentucky	KY	L	4,479,651	4,665,028	1,496,979	2,188,998	1,787,953	2,962,176
19. Louisiana	LA	L	6,198,318	6,306,142	3,559,996	2,563,330	10,980,655	14,240,121
20. Maine	ME	L	11,418,944	11,177,260	4,753,133	5,399,570	6,619,989	5,403,221
21. Maryland	MD	L	28,993,243	30,110,780	12,493,232	13,562,499	23,124,558	21,523,612
22. Massachusetts	MA	L	167,484,238	164,590,361	87,994,740	76,058,801	143,249,183	113,450,341
23. Michigan	MI	L	13,395,196	14,139,364	6,648,941	6,658,461	14,948,036	10,670,441
24. Minnesota	MN	L	12,453,636	13,394,100	4,674,658	3,770,948	5,345,928	5,230,523
25. Mississippi	MS	L	979,394	1,096,755	514,378	408,604	1,659,216	2,036,929
26. Missouri	MO	L	7,291,800	7,833,568	4,718,183	5,682,775	7,605,698	8,360,005
27. Montana	MT	L	988,378	1,066,725	206,175	284,276	2,043,701	523,886
28. Nebraska	NE	L	2,424,942	2,656,278	761,097	1,049,830	596,577	1,188,175
29. Nevada	NV	L	6,180,321	6,122,244	2,485,241	5,082,477	14,668,684	6,063,588
30. New Hampshire	NH	L	31,996,998	33,047,396	16,996,401	13,241,331	21,581,822	16,576,767
31. New Jersey	NJ	L	38,019,316	37,230,654	24,073,800	17,039,335	63,246,647	60,519,723
32. New Mexico	NM	L	6,356,848	6,953,732	1,732,990	2,570,703	4,885,922	3,946,443
33. New York	NY	L	108,602,709	101,551,810	47,586,582	41,502,625	130,758,479	104,003,812
34. North Carolina	NC	L	67,991,163	71,008,098	29,283,078	34,122,892	35,128,106	40,545,233
35. North Dakota	ND	L	208,881	208,831	98,737	87,124	347,356	81,805
36. Ohio	OH	L	14,992,903	15,497,172	11,684,626	6,553,917	11,484,078	14,471,527
37. Oklahoma	OK	L	2,081,796	2,025,311	872,012	862,917	3,357,250	2,893,974
38. Oregon	OR	L	25,158,717	26,723,860	10,789,901	13,641,228	20,093,033	23,481,546
39. Pennsylvania	PA	L	26,762,049	26,468,720	12,340,568	10,993,877	18,117,326	22,629,512
40. Rhode Island	RI	L	107,307,657	107,631,543	65,024,598	46,099,831	90,632,493	94,961,475
41. South Carolina	SC	L	15,596,337	15,915,912	5,685,141	7,313,883	13,106,438	15,014,251
42. South Dakota	SD	L	280,730	296,016	87,855	109,047	203,662	196,833
43. Tennessee	TN	L	11,609,290	12,084,103	6,168,388	6,635,664	6,584,299	8,456,403
44. Texas	TX	L	154,568,276	165,927,636	69,831,894	86,449,624	134,734,997	144,541,101
45. Utah	UT	L	4,499,954	4,642,061	2,532,580	2,323,167	3,821,736	4,347,444
46. Vermont	VT	L	5,335,941	5,191,616	3,249,329	2,122,367	3,675,339	2,641,781
47. Virginia	VA	L	25,708,720	26,844,917	10,093,803	11,616,547	17,647,905	16,519,708
48. Washington	WA	L	50,861,482	47,179,225	22,995,138	27,040,449	47,079,545	35,118,629
49. West Virginia	WV	L	1,468,732	1,534,749	416,357	1,402,725	836,644	1,226,211
50. Wisconsin	WI	L	7,060,935	7,276,360	6,107,634	3,602,129	6,442,052	3,213,071
51. Wyoming	WY	L	619,939	605,818	165,747	108,189	42,797	531,048
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N						
58. Aggregate other alien	OT	XXX						
59. Totals		XXX	1,485,351,033	1,505,388,197	773,979,016	896,628,041	1,445,997,746	1,378,468,209
Details of Write-Ins								
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		XXX						

(a) Active Status Counts

1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
2. R – Registered – Non-domiciled RRGs
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than the state of domicile - see DSLI)
4. Q – Qualified - Qualified or accredited reinsurer
5. D – Domestic Surplus Lines Insurer (DSLI) – Reporting entities authorized to write surplus lines in the state of domicile
6. N – None of the above - Not allowed to write business in the state 6

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation

PART 1 – LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	3,831,070	3,550,882	92.686	118.955
2.1	Allied lines	12,520,494	7,518,546	60.050	43.276
2.2	Multiple peril crop				
2.3	Federal flood				
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	656,247,644	337,546,775	51.436	77.551
5.1	Commercial multiple peril (non-liability portion)				
5.2	Commercial multiple peril (liability portion)				
6.	Mortgage guaranty				
8.	Ocean marine	3,151,109	961,379	30.509	26.298
9.1	Inland marine	5,933,494	1,552,726	26.169	44.528
9.2	Pet insurance				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims made				
12.	Earthquake	5,874,948			
13.1	Comprehensive (hospital and medical) individual				
13.2	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1	Vision only				
15.2	Dental only				
15.3	Disability income				
15.4	Medicare supplement				
15.5	Medicaid Title XIX				
15.6	Medicare Title XVIII				
15.7	Long-term care				
15.8	Federal employees health benefits plan				
15.9	Other health				
16.	Workers' compensation	25,393			
17.1	Other liability occurrence	47,265,911	44,248,676	93.616	72.968
17.2	Other liability-claims made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence				
18.2	Products liability - claims made				
19.1	Private passenger auto no-fault (personal injury protection)	20,899,982	12,696,759	60.750	62.004
19.2	Other private passenger auto liability	401,690,320	269,956,853	67.205	63.951
19.3	Commercial auto no-fault (personal injury protection)	866	(14,100)	(1,628.176)	
19.4	Other commercial auto liability	38,754	24,100	62.187	291.420
21.1	Private passenger auto physical damage	346,448,188	153,909,599	44.425	44.249
21.2	Commercial auto physical damage	25,094	37,485	149.378	63.196
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	Totals	1,503,953,267	831,989,680	55.320	64.714
Details of Write-Ins					
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Summary of remaining write-ins for Line 34 from overflow page				

PART 2 – DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	1,984,135	3,784,652	3,577,396
2.1	Allied lines	6,579,667	12,420,914	12,003,806
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	366,574,810	636,703,069	630,119,371
5.1	Commercial multiple peril (non-liability portion)			
5.2	Commercial multiple peril (liability portion)			
6.	Mortgage guaranty			
8.	Ocean marine	2,398,794	3,600,031	3,235,230
9.1	Inland marine	3,239,095	5,550,744	5,863,993
9.2	Pet insurance			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims made			
12.	Earthquake	3,341,863	5,750,844	5,582,349
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disability income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation	13,425	23,732	25,682
17.1	Other liability occurrence	25,621,272	48,107,457	45,181,672
17.2	Other liability-claims made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence			
18.2	Products liability - claims made			
19.1	Private passenger auto no-fault (personal injury protection)	9,783,577	20,506,225	22,376,322
19.2	Other private passenger auto liability	195,784,471	401,908,972	417,172,414
19.3	Commercial auto no-fault (personal injury protection)	(48)	15	895
19.4	Other commercial auto liability	(2,114)	2,053	35,530
21.1	Private passenger auto physical damage	169,564,510	346,991,935	360,189,823
21.2	Commercial auto physical damage	(1,330)	390	23,714
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	784,882,127	1,485,351,033	1,505,388,197
Details of Write-Ins				
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Summary of remaining write-ins for Line 34 from overflow page			

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

Years in Which Losses Occurred	1 Prior Year End Known Case Loss and LAE Reserves	2 Prior Year End IBNR Loss and LAE Reserves	3 Total Prior Year End Loss and LAE Reserves (Cols. 1+2)	4 2026 Loss and LAE Payments on Claims Reported as of Prior Year End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year End	6 Total 2026 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
1. 2023 + Prior	405,645	(19,015)	386,630	20,800	1,540	22,340	288,147	8,053	510	296,710	(96,698)	29,118	(67,580)
2. 2024	348,208	59,886	408,094	92,567	4,916	97,483	264,062	13,268	67,818	345,148	8,421	26,116	34,537
3. Subtotals 2024 + prior	753,853	40,871	794,724	113,367	6,456	119,823	552,209	21,321	68,328	641,858	(88,277)	55,234	(33,043)
4. 2025	681,973	201,638	883,611	217,462	34,530	251,992	457,573	39,598	120,703	617,874	(6,938)	(6,807)	(13,745)
5. Subtotals 2025 + prior	1,435,826	242,509	1,678,335	330,829	40,986	371,815	1,009,782	60,919	189,031	1,259,732	(95,215)	48,427	(46,788)
6. 2026	XXX	XXX	XXX	XXX	568,264	568,264	XXX	413,681	56,617	470,298	XXX	XXX	XXX
7. Totals	1,435,826	242,509	1,678,335	330,829	609,250	940,079	1,009,782	474,600	245,648	1,730,030	(95,215)	48,427	(46,788)
8. Prior year-end's surplus as regards policyholders	3,077,196										Col. 11, Line 7 As % of Col. 1, Line 7 (6.631)%	Col. 12, Line 7 As % of Col. 2, Line 7 19.969 %	Col. 13, Line 7 As % of Col. 3, Line 7 (2.788)% Col. 13, Line 7 / Line 8 (1.520)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

EXPLANATION:

1.
2.
3.
4.
5.

BARCODES:

1. 1997620264900000 2
2. 1997620264550000 2
3. 1997620263650000 2
4. 1997620265050000 2
5.

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. Travel advances	11,000	11,000		
2505. Postage inventory	794,619	794,619		
2506. Prepaid expenses	30,081,173	30,081,173		
2507. Prepaid pension contribution	798,157,150	366,556,121	431,601,029	431,601,029
2508. Pension overfunded asset	(431,601,029)		(431,601,029)	(431,601,029)
2509. Miscellaneous deposits	9,712,724	3,812,724	5,900,000	7,550,000
2510. Receivable for other surcharges	2,920,344		2,920,344	3,312,964
2511. Miscellaneous receivable	1,267,159	1,235,932	31,227	24,053,750
2512. Ceded reinsurance premium	21,034,755		21,034,755	
2513. Prepaid retirees' medical expense	74,592,160	74,592,160		
2514. Prepaid Retired Life Reserve	8,193,641	8,193,641		
2597. Summary of remaining write-ins for Line 25 from overflow page	515,163,696	485,277,370	29,886,326	34,916,714

LIABILITIES

	1 Current Statement Date	2 December 31, Prior Year
2504. Deferred gain - tax credits	1,237,500	1,237,500
2597. Summary of remaining write-ins for Line 25 from overflow page	1,237,500	1,237,500
2997. Summary of remaining write-ins for Line 29 from overflow page		
3297. Summary of remaining write-ins for Line 32 from overflow page		

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
0597. Summary of remaining write-ins for Line 5 from overflow page			
1497. Summary of remaining write-ins for Line 14 from overflow page			
3704. Change in pension overfunded asset			(3,551,806)
3705. Change in retired life reserve overfunded asset			(1,617,840)
3706. Change in unfunded retired life benefit liability			24,571
3707. Change in retiree medical benefit liability			(28,402,367)
3797. Summary of remaining write-ins for Line 37 from overflow page			(33,547,442)

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	40,820,922	40,941,953
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	4,035,053	2,537,193
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	1,399,450	2,658,224
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	43,456,525	40,820,922
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	43,456,525	40,820,922

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	92,051,141	99,435,336
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	968,894	5,906,304
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		1,477,891
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	91,082,247	92,051,141
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	91,082,247	92,051,141
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	91,082,247	92,051,141

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	492,502,213	426,252,149
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,558,252	4,579,136
	2.2 Additional investment made after acquisition	34,853,070	60,741,680
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase / (decrease)	4,035,628	37,009,482
6.	Total gain (loss) on disposals	12,351,303	(283,176)
7.	Deduct amounts received on disposals	54,785,445	28,379,590
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		7,417,468
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	493,515,022	492,502,213
12.	Deduct total nonadmitted amounts	2,132,931	1,362,808
13.	Statement value at end of current period (Line 11 minus Line 12)	491,382,091	491,139,405

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	4,879,747,563	4,562,221,397
2.	Cost of bonds and stocks acquired	575,817,613	908,187,944
3.	Accrual of discount	3,264,684	7,155,675
4.	Unrealized valuation increase / (decrease)	57,380,148	114,765,186
5.	Total gain (loss) on disposals	28,464,191	60,090,913
6.	Deduct consideration for bonds and stocks disposed of	387,682,111	757,490,348
7.	Deduct amortization of premium	3,091,052	6,894,491
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized	5,213,213	8,428,820
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	592,625	140,107
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,149,280,448	4,879,747,563
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	5,149,280,448	4,879,747,563

SCHEDULE D – PART 1B

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

NAIC Designation	1 Book / Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book / Adjusted Carrying Value End of First Quarter	6 Book / Adjusted Carrying Value End of Second Quarter	7 Book / Adjusted Carrying Value End of Third Quarter	8 Book / Adjusted Carrying Value December 31 Prior Year
Issuer Credit Obligations (ICO)								
1. NAIC 1 (a)	1,016,692,481	28,458,375	55,522,479	(151,652)	1,016,692,481	989,476,725		1,020,566,130
2. NAIC 2 (a)	273,794,170	23,000,000	10,289,936	(193,689)	273,794,170	286,310,545		245,328,516
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	1,290,486,651	51,458,375	65,812,416	(345,341)	1,290,486,651	1,275,787,270		1,265,894,646
Asset-Backed Securities (ABS)								
8. NAIC 1	2,009,996,681	175,329,901	84,202,616	(2,639,555)	2,009,996,681	2,098,484,411		1,982,525,699
9. NAIC 2	35,220,044		401,694	3,082,184	35,220,044	37,900,535		32,872,177
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total ABS	2,045,216,725	175,329,901	84,604,310	442,629	2,045,216,725	2,136,384,946		2,015,397,876
Preferred Stock								
15. NAIC 1	6,000,000		6,000,000		6,000,000			6,000,000
16. NAIC 2	2,140,796		51,550	46,635	2,140,796	2,135,881		2,197,587
17. NAIC 3								
18. NAIC 4								
19. NAIC 5								
20. NAIC 6								
21. Total Preferred Stock	8,140,796		6,051,550	46,635	8,140,796	2,135,881		8,197,587
22. Total ICO, ABS, & Preferred Stock	3,343,844,172	226,788,276	156,468,275	143,923	3,343,844,172	3,414,308,096		3,289,490,109

(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	59,941,816	
2.	Cost of short-term investments acquired		62,787,367
3.	Accrual of discount	91,672	203,773
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals	1,568	
6.	Deduct consideration received on disposals	60,003,320	3,000,000
7.	Deduct amortization of premium	31,737	49,324
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)		59,941,816
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		59,941,816

(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	103,935,689	145,936,842
2.	Cost of cash equivalents acquired	603,800,771	895,106,527
3.	Accrual of discount	62,200	64,263
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	648,638,391	937,171,943
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)	59,160,269	103,935,689
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	59,160,269	103,935,689

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
Acquired by purchase								
Office park with 4 undeveloped lots	Lincoln	RI	09/25/1992	Various			4,103,518	
Four-story office building (10 Bldg.)	Lincoln	RI	09/25/1992	Various			5,023,274	654,004
Three-story office building (25 Bldg.)	Lincoln	RI	09/25/1992	Various			9,306,905	1,429,441
Four-story office building (50 Bldg.)	Lincoln	RI	09/25/1992	Various			3,835,507	31,724
Five-story office building (100 Bldg.)	Lincoln	RI	09/25/1992	Various			13,766,051	
One-story office building (20 Bldg.)	Lincoln	RI	01/10/1994	Various			5,525,144	
Two-story office building	Raynham	MA	03/22/1995	Various			1,896,126	
0199999 – Acquired by purchase							43,456,525	2,115,169
0399999 – Totals							43,456,525	2,115,169

SCHEDULE A - PART 3

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

NONE

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

SCHEDULE B - PART 2

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

NONE

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages with partial repayments																	
JP1210306	Studio City	CA		02/02/2015		15,935							15,935	15,935			
JP1211205	Nashville	TN		05/17/2016		30,661							30,661	30,661			
JP1211502	Sadsburyville	PA		06/23/2016		10,832							10,832	10,832			
JP1211700	Vista	CA		11/14/2016		14,395							14,395	14,395			
JP1212104	San Marcos	CA		01/03/2017		58,183							58,183	58,183			
JP1212708	Lake Worth	FL		09/01/2017		25,587							25,587	25,587			
JP1213300	Milwaukee	WI		12/27/2017		20,763							20,763	20,763			
JP1213409	Indianapolis	IN		01/18/2018		79,267							79,267	79,267			
JP1213508	San Marcos	CA		03/29/2018		3,008							3,008	3,008			
JP1213805	Nashville	TN		05/24/2018		7,545							7,545	7,545			
JP1213904	Madison	WI		06/01/2018		8,115							8,115	8,115			
JP1215305	Nashville	TN		11/04/2019		52,917							52,917	52,917			
JP1215404	Philadelphia	PA		11/15/2019		34,834							34,834	34,834			
JP1215909	Overland Park	KS		01/31/2020		43,301							43,301	43,301			
JP1216402	Arden	NC		05/28/2020		21,310							21,310	21,310			
JP1216501	Yonkers	NY		08/06/2020		38,715							38,715	38,715			
JP1218606	Nashville	TN		04/18/2022		18,697							18,697	18,697			
JP1218705	Overland Park	KS		04/25/2022		1,421							1,421	1,421			
JP1219406	Overland Park	KS		02/21/2023		1,398							1,398	1,398			
0299999 – Mortgages with partial repayments						486,884							486,884	486,884			
0599999 – Total						486,884							486,884	486,884			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol							
CUSIP	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
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		1,352,229		12,799,476	0.250
000000-00-0	Battery Ventures XV, LP	BOSTON	MA	Battery Partners XV, LP		04/30/2026	1	300,000			14,700,000	0.460
000000-00-0	Blackstone Capital Partners VIII, LP	NEW YORK	NY	Blackstone Management Associates VIII LP		02/22/2021	3		536,185		5,611,086	0.120
000000-00-0	Falfurrias Capital Partners VI, LP	CHARLOTTE	NC	Falfurrias Equity Partners		06/10/2025	3		596,700		6,135,300	0.570
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Alternative Credit, LLC		11/02/2018			255		5,306,935	1.110
000000-00-0	First Eagle Direct Lending IV Co-Invest, LLC	BOSTON	MA	First Eagle Alternative Credit, LLC		12/05/2018			34,286		1,092,456	28.000
000000-00-0	GTCR Fund XIV/A, LP	CHICAGO	IL	GTCR Partners XIV/A&C LP		10/23/2024	3		3,388,800		14,117,149	0.340
000000-00-0	GoldPoint Mezzanine Partners IV, LP	NEW YORK	NY	GoldPoint Partners, LLC		12/21/2015			12,684		1,356,314	0.960
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III GP, LP		05/15/2018			8,082		341,326	5.210
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		285,393		12,514,350	0.440
000000-00-0	ISQ Global Infrastructure Fund III LP	MIAMI	FL	I Squared Capital Advisors, LLC		06/22/2022			1,200,435		2,644,130	0.100
000000-00-0	KPS Special Situations Fund VI, LP	NEW YORK	NY	KPS Investors VI, LP		09/20/2024	3		1,777,024		19,527,594	0.300
000000-00-0	Mainsail Partners VII, L.P.	AUSTIN	TX	Mainsail GP VII, LLC		05/21/2025	3		1,769,862		18,410,185	1.690
000000-00-0	ManchesterStory Venture Fund, LP	WEST DES MOINES	IA	ManchesterStory GP1, LLC		11/28/2018	1		17,480		1,953,764	5.580
000000-00-0	Nautic Partners XI, LP	PROVIDENCE	RI	Nautic Capital XI, LP		07/14/2025	3		3,163,045		12,299,296	0.950
000000-00-0	PJC Fund VI, LP	PROVIDENCE	RI	PJC Partners VI, LLC		08/19/2024	1		189,346		1,846,134	12.000
000000-00-0	Parthenon Investors VII, LP	BOSTON	MA	PCP Partners VII, LP		12/20/2023	3		2,142,924		13,308,031	0.970
000000-00-0	Sentinel Junior Capital II, LP	NEW YORK	NY	Sentinel Junior Capital Managing Co II		08/09/2023			62,014		1,826,041	0.360
000000-00-0	Spark Capital Growth Fund V, LP	BOSTON	MA	Spark Growth Management Partners V, LLC		10/29/2024	1		1,980,000		2,145,000	1.060
000000-00-0	Spark Capital Growth Fund VI, LP	BOSTON	MA	Spark Growth Management Partners VI		05/27/2026	1	1,785,000	1,627,500		7,087,500	0.540
000000-00-0	Spark Capital VIII, LP	BOSTON	MA	Spark Management Partners VIII, LLC		07/24/2024	1		1,856,250		2,227,500	1.060
000000-00-0	Spectrum Equity X-A, LP	BOSTON	MA	Spectrum Equity Associates X, LP		01/17/2024	3		697,500		3,960,000	0.410
000000-00-0	Stonepeak Infrastructure Fund III, LP	NEW YORK	NY	Stonepeak Associates III, LLC		02/22/2018			204,079		1,731,457	0.310
000000-00-0	Thoma Bravo Discover Fund IV, LP	CHICAGO	IL	Thoma Bravo Discover Partners IV[-P], LP		12/08/2022	3		39,088		2,161,124	0.270
000000-00-0	Thoma Bravo Fund XVI, LP	CHICAGO	IL	Thoma Bravo Partners XVI, LP		12/23/2025	3		1,071,722		7,986,905	0.140
2599999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other, Unaffiliated								2,085,000	24,012,883		173,089,054	XXX
7899999 – Subtotals: Unaffiliated								2,085,000	24,012,883		173,089,054	XXX
8099999 – Totals								2,085,000	24,012,883		173,089,054	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		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
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	7,444							7,444	7,444				
000000-00-0	Blackstone Capital Partners VIII, LP	NEW YORK	NY	Blackstone Management Associates VIII LP	02/22/2021	06/29/2026	401,717							401,717	401,717				
000000-00-0	First Eagle Direct Lending IV Co-Invest, LLC	BOSTON	MA	First Eagle Alternative Credit, LLC	12/05/2018	04/29/2026	16,452							16,452	16,452				
000000-00-0	GCG Investors IV, LP	CHICAGO	IL	GCG General Partners, LLC	03/14/2017	04/14/2026	17,253							17,253	17,253				

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	95,322							95,322	95,322				
000000-00-0	KPS Special Situations Fund VI, LP	NEW YORK	NY	KPS Investors VI, LP	09/20/2024	06/17/2026	140,708							140,708	140,708				
000000-00-0	Lyme Forest Fund V Legacy, LP	HANOVER	NH	LFF V GP, LLC	05/02/2018	04/20/2026	495,044							495,044	495,044				
000000-00-0	Midwest Mezzanine Fund V SBIC, LP	CHICAGO	IL	Midwest Mezzanine Management V SBIC, LLC	07/03/2013	06/29/2026	46,148							46,148	46,148				
000000-00-0	Savano Capital Partners III, LP	BALTIMORE	MD	Savano Direct GP III, LLC	05/17/2021	05/22/2026	2,546,351							2,546,351	2,546,351				
000000-00-0	Sentinel Capital Partners VII, LP	NEW YORK	NY	Sentinel Managing Company VII, Inc.	07/14/2023	06/16/2026	3,109,583							3,109,583	3,109,583				
000000-00-0	Sentinel Junior Capital II, LP	NEW YORK	NY	Sentinel Junior Capital Managing Co II	08/09/2023	06/17/2026	167,137							167,137	167,137				
000000-00-0	Stonepeak Infrastructure Fund III, LP	NEW YORK	NY	Stonepeak Associates III, LLC	02/22/2018	06/02/2026	2,802,235							2,802,235	2,802,235				
2599999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Other, Unaffiliated							9,845,393							9,845,393	9,845,393				
7899999 – Subtotals: Unaffiliated							9,845,393							9,845,393	9,845,393				
8099999 – Totals							9,845,393							9,845,393	9,845,393				

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	2,000,000	2,000,000		2.C PL
36140*-AA-3	GA CONCORD INVESTCO LLC	06/05/2026	Unknown	XXX	2,000,000	2,000,000		2.C Z
86215*-AC-4	STONEPEAK WALLABY I HOLDINGS LP	06/11/2026	Unknown	XXX	3,500,000	3,500,000		2.A Z
0069999999 – Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)					7,500,000	7,500,000		XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)								
000000-00-0	EAST KENTUCKY POWER COOPERATIVE INC	06/15/2026	Unknown	XXX	2,000,000	2,000,000		1.G Z
38141G-F2-5	GOLDMAN SACHS GROUP INC	04/15/2026	MARKET TAXES CORP	XXX	7,518,375	7,500,000		1.F FE
46647P-FP-6	JPMORGAN CHASE & CO	04/15/2026	J.P. Morgan Securities LLC	XXX	10,475,000	10,475,000		1.E FE
65719*-AB-1	NORTH AMERICAN TRANSMISSION COMPANY II L	05/13/2026	Unknown	XXX	3,000,000	3,000,000		2.A Z
857477-DG-5	STATE STREET CORP	04/21/2026	MORGAN STANLEY DW INC/ALGO/SOFT	XXX	8,465,000	8,465,000		1.D FE
86678#-AH-9	SUN JUPITER PARENT LLC	04/21/2026	Unknown	XXX	2,500,000	2,500,000		2.C Z
87358@-AB-9	TFC HOLDCO III, LLC	05/07/2026	Unknown	XXX	4,000,000	4,000,000		2.B Z
14627*-AF-1	CARTER MACHINERY COMPANY INC	05/28/2026	Unknown	XXX	3,000,000	3,000,000		2.B Z
000000-00-0	FIL LTD	04/24/2026	Unknown	XXX	3,000,000	3,000,000		2.A Z
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					43,958,375	43,940,000		XXX
0489999999 – Subtotal - Issuer Obligations (Unaffiliated)					51,458,375	51,440,000		XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 3					51,458,375	51,440,000		XXX
0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX
0509999999 – Subtotals - Issuer Credit Obligations					51,458,375	51,440,000		XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								
3617HT-EH-5	G2 BJ5536 - RMBS	06/01/2026	Direct	XXX	10,043	10,043		1.A
3617HT-YK-6	G2 BJ6114 - RMBS	06/01/2026	Direct	XXX	9,569	9,569		1.A
3617J9-BM-9	G2 BK8144 - RMBS	06/01/2026	Direct	XXX	11,202	11,202		1.A
38375U-JX-9	GNR 2014-H12 HZ - CMO/RMBS	06/01/2026	Direct	XXX	3,024	3,024		1.A
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					33,838	33,838		XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)								
19648H-AW-0	COLORADO HSG & FIN AUTH	05/15/2026	RBC CAPITAL MARKETS	XXX	6,892,340	6,500,000		1.A FE
20775J-KS-7	CONNECTICUT HOUSING FINANCE AUTHORITY	05/28/2026	Wells Fargo Securities LLC	XXX	10,542,400	10,000,000		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	4,589,109	4,700,000	18,278	1.A FE
45505W-EV-2	INDIANA HOUSING AND COMMUNITY DEVELOPMEN	05/19/2026	RBC CAPITAL MARKETS	XXX	7,370,020	7,000,000		1.A FE
46247E-NH-4	IOWA FINANCE AUTHORITY	05/05/2026	MORGAN STANLEY DW INC/ALGO/SOFT	XXX	4,198,474	3,970,000		1.A FE
60535Q-5K-2	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	06/02/2026	Wells Fargo Securities LLC	XXX	5,169,708	4,890,000		1.B FE
63968X-GN-9	NEBRASKA INVESTMENT FINANCE AUTHORITY	05/07/2026	J.P. Morgan Securities LLC	XXX	16,407,835	15,500,000		1.A FE
641279-M3-5	NEVADA HSG DIV SINGLE FAMILY MTG REV	05/19/2026	FIRST HORIZON BANK	XXX	4,990,088	4,770,000	40,578	1.B FE
641279-T8-7	NEVADA HSG DIV SINGLE FAMILY MTG REV	06/02/2026	J.P. Morgan Securities LLC	XXX	5,028,493	4,750,000		1.B FE
81750T-AB-4	SEMT 265 A2 - CMO/RMBS	04/13/2026	Bank of America Merrill Lynch	XXX	2,854,688	2,900,000	8,056	1.A FE
81750U-AB-1	SEMT 267 A2 - RMBS	06/04/2026	Wells Fargo Securities LLC	XXX	5,074,063	5,200,000	20,222	1.A FE
81750V-AB-9	SEMT 266 A2 - RMBS	05/15/2026	Wells Fargo Securities LLC	XXX	17,101,422	17,550,000	68,250	1.A FE
81751B-AB-2	SEMT 268 A2 - RMBS	06/17/2026	MORGAN STANLEY & COMPANY	XXX	25,154,531	25,750,000	100,139	1.A FE
917437-C9-4	UTAH HSG CORP SINGLE FAMILY MTG REV	06/05/2026	PERSHING LLC	XXX	3,703,980	3,500,000	29,167	1.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					121,049,962	118,980,000	292,745	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	3,499,936	3,500,000		1.F FE
246921-AL-4	DEFT 261 D - ABS	04/08/2026	BARC BOS	XXX	3,099,807	3,100,000		2.B FE
39154G-AT-3	GALC 261 C - ABS	05/19/2026	BANC OF AMERICA SECURITIES LLC	XXX	1,699,812	1,700,000		1.F FE
69380M-AB-2	TXNM A A2 - ABS	05/15/2026	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	5,185,530	5,000,000	75,350	1.A FE
87303*-AA-9	THL CREDIT DIRECT LENDING IV FUNDING LL	05/01/2026	Unknown	XXX	7,560	7,560		1.F PL
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					13,492,645	13,307,560	75,350	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)								
16517B-AB-3	CFIV 261 A2 - ABS	06/16/2026	J.P. Morgan Securities LLC	XXX	999,993	1,000,000		1.A FE
16517B-AE-7	CFIV 261 B - ABS	06/16/2026	J.P. Morgan Securities LLC	XXX	499,898	500,000		1.B FE
89679Q-AD-7	TCF 2026-1 A - ABS	05/06/2026	Wells Fargo Securities LLC	XXX	4,998,899	5,000,000		1.C FE
89679Q-AE-5	TCF 2026-1 B - ABS	05/18/2026	Various	XXX	9,988,863	10,000,000	902	1.F FE
96329J-AB-6	WHEELS 261 A2A - ABS	04/09/2026	BNP PARIBAS SECURITIES CORP./FIXED INCOM	XXX	999,956	1,000,000		1.A FE
96329J-AE-0	WHEELS 261 B - ABS	04/09/2026	BNP PARIBAS SECURITIES CORP./FIXED INCOM	XXX	999,875	1,000,000		1.C FE
96329J-AF-7	WHEELS 261 C - ABS	04/09/2026	BNP PARIBAS SECURITIES CORP./FIXED INCOM	XXX	649,973	650,000		1.G FE
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)					19,137,456	19,150,000	902	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	20,416,140	20,417,000		1.A FE
16517B-AF-4	CHESAPEAKE IV FUNDING 2026-1 DAC - ABS	06/16/2026	J.P. Morgan Securities LLC	XXX	1,199,859	1,200,000		1.D FE
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					21,616,000	21,617,000		XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					175,329,901	173,088,399	368,996	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 3					175,329,901	173,088,399	368,996	XXX
1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX
1909999999 – Subtotals - Asset-Backed Securities					175,329,901	173,088,399	368,996	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					226,788,276	224,528,399	368,996	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
053611-10-9	AVERY DENNISON ORD	05/20/2026	SG AMERICAS SECURITIES LLC	452.000	70,538	XXX		XXX
07831C-10-3	BELLRING BRANDS ORD	04/08/2026	SG AMERICAS SECURITIES LLC	11,336.000	182,167	XXX		XXX
09260D-10-7	BLACKSTONE ORD	06/10/2026	SG AMERICAS SECURITIES LLC	14,582.000	1,746,561	XXX		XXX
100557-10-7	BOSTON BEER CL A ORD	05/20/2026	SG AMERICAS SECURITIES LLC	592.000	106,788	XXX		XXX
122017-10-6	BURLINGTON STORES ORD	05/20/2026	SG AMERICAS SECURITIES LLC	299.000	91,131	XXX		XXX
12510Q-10-0	CCC INTELLIGENT SOLUTIONS HLDG ORD	05/14/2026	Various	231,103.000	1,200,633	XXX		XXX
14316J-10-8	CARLYLE GROUP ORD	06/29/2026	JEFFERIES LLC	2,137.000	88,697	XXX		XXX
15118V-20-7	CELSIUS HOLDINGS ORD	05/20/2026	SG AMERICAS SECURITIES LLC	34,214.000	1,132,587	XXX		XXX
252131-10-7	DEXCOM ORD	05/28/2026	SG AMERICAS SECURITIES LLC	34,542.000	2,468,914	XXX		XXX
29362U-10-4	ENTEGRIS ORD	05/20/2026	Stifel Nicolaus & Co.	7,344.000	928,191	XXX		XXX
303075-10-5	FACTSET RESEARCH SYSTEMS ORD	06/03/2026	SG AMERICAS SECURITIES LLC	1,030.000	259,178	XXX		XXX
426281-10-1	JACK HENRY AND ASSOCIATES ORD	06/29/2026	Various	2,255.000	304,295	XXX		XXX
56418H-10-0	MANPOWERGROUP ORD	05/20/2026	SG AMERICAS SECURITIES LLC	2,606.000	70,656	XXX		XXX
594918-10-4	MICROSOFT ORD	05/22/2026	NATIONAL FINANCIAL SERVICES CORP.	3,980.000	1,666,336	XXX		XXX
64110L-10-6	NETFLIX ORD	05/14/2026	Various	22,926.000	2,088,701	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
713448-10-8	PEPSICO ORD	04/27/2026	SG AMERICAS SECURITIES LLC	5,906.000	922,113	XXX		XXX
750940-10-8	RALLIANT ORD	05/20/2026	Various	5,101.000	248,953	XXX		XXX
778296-10-3	ROSS STORES ORD	05/28/2026	SG AMERICAS SECURITIES LLC	4,735.000	1,093,240	XXX		XXX
81764X-10-3	SERVICETITAN CL A ORD	06/10/2026	NATIONAL FINANCIAL SERVICES CORP.	1,968.000	142,687	XXX		XXX
902252-10-5	TYLER TECHNOLOGIES ORD	05/20/2026	NATIONAL FINANCIAL SERVICES CORP.	330.000	104,468	XXX		XXX
934550-20-3	WARNER MUSIC GROUP CL A ORD	05/20/2026	WILLIAM BLAIR & COMPANY, L.L.C	38,681.000	1,319,424	XXX		XXX
G0176J-10-9	ALLEGION ORD	05/13/2026	SG AMERICAS SECURITIES LLC	2,728.000	357,843	XXX		XXX
G8473T-10-0	STERIS ORD	05/20/2026	SG AMERICAS SECURITIES LLC	446.000	95,518	XXX		XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded					16,689,620	XXX		XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other								
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON	04/08/2026	Unknown	1,572.000	157,200	XXX		XXX
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other					157,200	XXX		XXX
Common Stocks: Exchange Traded Funds								
78464A-69-8	SS SPDR S&P REG BANKING	06/29/2026	Various	29,545.000	2,129,154	XXX		XXX
78464A-77-1	SS SPDR S&P CAP MKTS	06/30/2026	Various	6,701.000	1,001,063	XXX		XXX
78464A-87-0	SS SPDR S&P BIOTECH	06/29/2026	SG AMERICAS SECURITIES LLC	7,312.000	1,143,526	XXX		XXX
5819999999 – Common Stocks: Exchange Traded Funds					4,273,743	XXX		XXX
5989999997 – Subtotals - Common Stocks - Part 3					21,120,564	XXX		XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX
5989999999 – Subtotals Common Stocks					21,120,564	XXX		XXX
5999999999 – Subtotals Preferred and Common Stocks					21,120,564	XXX		XXX
6009999999 – Totals					247,908,840	XXX	368,996	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)																				
89156H-AA-5	TOTE SHIPHOLDINGS LLC	04/16/2026	Call @ 100.00	XXX	75,000	75,000	82,875	81,230		(99)		(99)		81,131		(6,131)	(6,131)	1,275	10/16/2040	1.A
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					75,000	75,000	82,875	81,230		(99)		(99)		81,131		(6,131)	(6,131)	1,275	XXX	XXX
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)																				
68609T-UZ-9	OREGON	05/20/2026	PERSHING LLC	XXX	903,370	1,000,000	1,000,000	1,000,000						1,000,000		(96,630)	(96,630)	9,289	05/01/2030	1.B FE
0049999999 – Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)					903,370	1,000,000	1,000,000	1,000,000						1,000,000		(96,630)	(96,630)	9,289	XXX	XXX
Issuer Credit Obligations: Municipal Bonds - Special Revenues																				
91754R-T3-1	UTAH ST BRD HIGHER ED REV	05/20/2026	MarketAxess	XXX	495,918	600,000	600,000	600,000						600,000		(104,082)	(104,082)	8,971	08/01/2033	1.B FE
0059999999 – Issuer Credit Obligations: Municipal Bonds - Special Revenues					495,918	600,000	600,000	600,000						600,000		(104,082)	(104,082)	8,971	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	32,231	32,231	32,231	32,231						32,231				1,056	08/01/2052	2.A PL
78507@-AC-6	AES CLEAN ENERGY 2.2	05/31/2026	Redemption @ 100.00	XXX	26,052	26,052	26,052	26,052						26,052				700	11/30/2050	2.C PL
0069999999 – Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)					58,283	58,283	58,283	58,283						58,283				1,755	XXX	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																				
036752-AP-8	ELEVANCE HEALTH INC	06/15/2026	BANC OF AMERICA SECURITIES LLC	XXX	1,993,214	2,195,000	2,186,549	2,190,370		380		380		2,190,750		(197,537)	(197,537)	42,135	03/15/2031	2.A FE
053332-AT-9	AUTOZONE INC	04/21/2026	Maturity @ 100.00	XXX	2,830,000	2,830,000	2,916,440	2,829,763		237		237		2,830,000				44,219	04/21/2026	2.B FE
05348E-AX-7	AVALONBAY COMMUNITIES INC	05/11/2026	Maturity @ 100.00	XXX	1,750,000	1,750,000	1,750,427	1,749,822		178		178		1,750,000				25,239	05/11/2026	1.G FE
05348E-BF-5	AVALONBAY COMMUNITIES INC	06/15/2026	TRUIST SECURITIES, INC.	XXX	5,952,839	6,160,000	6,422,889	6,247,543		(12,538)		(12,538)		6,235,005		(282,166)	(282,166)	110,110	06/01/2029	1.G FE
05723K-AE-0	BAKER HUGHES HOLDINGS LLC	06/15/2026	BARCLAYS CAPITAL INC	XXX	788,872	800,000	788,568	797,071		666		666		797,737		(8,865)	(8,865)	13,422	12/15/2027	1.G FE
24938*-AA-5	DENVER RAIL ISSUER HOLDCO CORP.	06/30/2026	Redemption @ 100.00	XXX	25,818	25,818	25,818	25,818						25,818				811	12/31/2041	2.C
26441C-AS-4	DUKE ENERGY CORP	06/15/2026	PERSHING LLC	XXX	3,688,049	3,700,000	3,371,995	3,670,281		20,295		20,295		3,690,577		(2,528)	(2,528)	77,623	09/01/2026	2.B FE
26884A-BF-9	ERP OPERATING LP	06/15/2026	GOLDMAN SACHS AND CO. LLC	XXX	5,120,355	5,145,000	4,850,010	5,115,997		15,829		15,829		5,131,826		(11,470)	(11,470)	91,645	11/01/2026	1.G FE
29342#-AA-0	ENHANCED CAPITAL CONNECTICUT FUND VI, LL	06/15/2026	Unknown	XXX	443,308	443,308	443,308	443,308						443,308				17,684	12/15/2030	1.C FE
29342@-AA-2	ENHANCED CAPITAL RHODE ISLAND NOTE ISSUE	06/15/2026	Unknown	XXX	775,155	775,155	775,155	775,155						775,155				25,912	12/15/2026	1.C FE
718546-AR-5	PHILLIPS 66	06/15/2026	MARKET TAXES CORP	XXX	1,436,385	1,450,000	1,452,494	1,450,695		(142)		(142)		1,450,553		(14,168)	(14,168)	42,570	03/15/2028	2.A FE
740816-AL-7	PRESIDENT AND FELLOWS OF HARVARD COLLEGE	06/15/2026	Wells Fargo Securities LLC	XXX	8,495,871	9,594,000	10,713,259	10,384,381		(26,063)		(26,063)		10,358,318		(1,862,447)	(1,862,447)	245,938	10/01/2037	1.A FE
75458*-AB-5	RAYBURN COUNTRY ELECTRIC COOPERATIVE INC	06/30/2026	Redemption @ 100.00	XXX	30,712	30,712	30,712	30,712						30,712				928	12/31/2042	2.A FE
89788M-AN-2	TRUIST FINANCIAL CORP	06/08/2026	Call @ 100.00	XXX	3,350,000	3,350,000	3,353,451	3,350,539		(539)		(539)		3,350,000				101,287	06/08/2027	1.G FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					36,680,578	38,248,993	39,081,076	39,061,455		(1,697)		(1,697)		39,059,758		(2,379,180)	(2,379,180)	839,522	XXX	XXX
Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)																				
83274@-AA-1	SMOKY MOUNTAIN HOLDINGS LLC	04/30/2026	Redemption @ 100.00	XXX	13,244	13,244	13,244	13,244						13,244				598	12/31/2034	2.B PL
0269999999 – Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)					13,244	13,244	13,244	13,244						13,244				598	XXX	XXX
0489999999 – Subtotal - Issuer Credit Obligations (Unaffiliated)					38,226,393	39,995,520	40,835,477	40,814,211		(1,796)		(1,796)		40,812,416		(2,586,023)	(2,586,023)	861,410	XXX	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 4					38,226,393	39,995,520	40,835,477	40,814,211		(1,796)		(1,796)		40,812,416		(2,586,023)	(2,586,023)	861,410	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					38,226,393	39,995,520	40,835,477	40,814,211		(1,796)		(1,796)		40,812,416		(2,586,023)	(2,586,023)	861,410	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
36176M-GZ-0	GN 770016 - RMBS	06/01/2026	Paydown	XXX	38,905	38,905	40,631	39,687		(782)		(782)		38,905				592	12/15/2033	1.A
36177P-B2-0	GN 794556 - RMBS	06/01/2026	Paydown	XXX	9,970	9,970	10,179	10,187		(217)		(217)		9,970				145	01/15/2042	1.A
36179M-KZ-2	G2 MA0312 - RMBS	06/01/2026	Paydown	XXX	11,649	11,649	12,173	12,274		(625)		(625)		11,649				170	08/20/2042	1.A
36179M-NC-0	G2 MA0387 - RMBS	06/01/2026	Paydown	XXX	19,542	19,542	20,634	21,011		(1,470)		(1,470)		19,542				257	09/20/2042	1.A
36179M-VL-1	G2 MA0619 - RMBS	06/01/2026	Paydown	XXX	18,178	18,178	19,127	19,701		(1,523)		(1,523)		18,178				297	12/20/2042	1.A
36179M-XW-5	G2 MA0693 - RMBS	06/01/2026	Paydown	XXX	7,284	7,284	7,669	8,028		(744)		(744)		7,284				106	01/20/2043	1.A
36179V-L7-3	G2 MA6650 - RMBS	06/01/2026	Paydown	XXX	597	597	617	692		(95)		(95)		597				12	05/20/2050	1.A
3617K9-F7-6	G2 BN5590 - RMBS	06/01/2026	Paydown	XXX	1,515	1,515	1,630	1,718		(204)		(204)		1,515				28	07/20/2049	1.A
3617K9-FR-2	G2 BN5576 - RMBS	06/01/2026	Paydown	XXX	3,143	3,143	3,390	3,420		(277)		(277)		3,143				59	06/20/2049	1.A
3617KR-FH-4	G2 BO9168 - RMBS	06/22/2026	Paydown	XXX	97,471	97,471	105,513	134,166		(36,694)		(36,694)		97,471				2,191	07/20/2049	1.A
36200E-B2-6	GN 598657 - RMBS	06/01/2026	Paydown	XXX	482	482	489	490		(7)		(7)		482				11	05/15/2035	1.A
36200G-KU-9	GN 600707 - RMBS	06/01/2026	Paydown	XXX	5,812	5,812	5,999	5,917		(105)		(105)		5,812				133	12/15/2033	1.A
36200J-6S-4	GN 603081 - RMBS	06/01/2026	Paydown	XXX	515	515	531	526		(11)		(11)		515				12	08/15/2033	1.A
36200K-J4-0	GN 603383 - RMBS	06/01/2026	Paydown	XXX	2,167	2,167	2,265	2,252		(86)		(86)		2,167				54	01/15/2033	1.A
36200K-J7-3	GN 603386 - RMBS	06/01/2026	Paydown	XXX	6,494	6,494	6,796	6,702		(208)		(208)		6,494				162	01/15/2033	1.A
36200K-KQ-9	GN 603403 - RMBS	06/01/2026	Paydown	XXX	4,025	4,025	4,200	4,106		(81)		(81)		4,025				100	10/15/2034	1.A
36200M-TF-0	GN 604550 - RMBS	06/01/2026	Paydown	XXX	2,295	2,295	2,278	2,282		13		13		2,295				50	08/15/2033	1.A
36200M-VW-0	GN 604629 - RMBS	06/01/2026	Paydown	XXX	7,921	7,921	8,129	8,007		(86)		(86)		7,921				182	09/15/2033	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
36200N-BP-5	GN 604946 - RMBS	06/01/2026	Paydown	XXX	11,078	11,078	10,751	10,851		227		227		11,078				260	01/15/2034	1.A
36201C-JU-9	GN 579075 - RMBS	06/01/2026	Paydown	XXX	3,574	3,574	3,646	3,628		(54)		(54)		3,574				104	12/15/2031	1.A
36201H-W8-2	GN 583971 - RMBS	06/01/2026	Paydown	XXX	12,392	12,392	12,888	12,672		(280)		(280)		12,392				272	07/15/2032	1.A
36201M-S9-4	GN 587444 - RMBS	06/01/2026	Paydown	XXX	1,109	1,109	1,159	1,149		(40)		(40)		1,109				28	12/15/2032	1.A
36202C-2Y-8	G2 002591 - RMBS	06/01/2026	Paydown	XXX	220	220	223	220						220				6	05/20/2028	1.A
36202C-6Y-4	G2 002687 - RMBS	06/01/2026	Paydown	XXX	2,256	2,256	2,187	2,228		28		28		2,256				56	12/20/2028	1.A
36202C-N8-2	G2 002215 - RMBS	05/20/2026	Paydown	XXX	22	22	20	22						22				1	05/20/2026	1.A
36202C-PT-4	G2 002234 - RMBS	05/20/2026	Paydown	XXX	10	10	10	10						10					06/20/2026	1.A
36202C-QA-4	G2 002249 - RMBS	05/20/2026	Paydown	XXX	18	18	18	17						18				1	07/20/2026	1.A
36202C-QQ-9	G2 002263 - RMBS	05/20/2026	Paydown	XXX	24	24	23	24						24				1	08/20/2026	1.A
36202C-QX-4	G2 002270 - RMBS	06/01/2026	Paydown	XXX	59	59	59	59						59				2	08/20/2026	1.A
36202C-YG-2	G2 002511 - RMBS	06/01/2026	Paydown	XXX	122	122	123	122						122				4	11/20/2027	1.A
36202D-2E-0	G2 003473 - RMBS	06/01/2026	Paydown	XXX	3,915	3,915	3,946	3,944		(28)		(28)		3,915				88	11/20/2033	1.A
36202D-5Q-0	G2 003555 - RMBS	06/01/2026	Paydown	XXX	13,729	13,729	13,245	13,385		345		345		13,729				279	05/20/2034	1.A
36202D-C9-0	G2 002796 - RMBS	06/01/2026	Paydown	XXX	700	700	682	690		11		11		700				21	08/20/2029	1.A
36202D-CR-0	G2 002780 - RMBS	06/01/2026	Paydown	XXX	947	947	885	923		24		24		947				23	07/20/2029	1.A
36202D-D5-7	G2 002824 - RMBS	06/01/2026	Paydown	XXX	491	491	479	484		7		7		491				14	10/20/2029	1.A
36202D-DN-8	G2 002809 - RMBS	06/01/2026	Paydown	XXX	489	489	478	484		6		6		489				14	09/20/2029	1.A
36202D-FX-4	G2 002882 - RMBS	06/01/2026	Paydown	XXX	423	423	409	414		9		9		423				12	02/20/2030	1.A
36202D-JQ-5	G2 002971 - RMBS	06/01/2026	Paydown	XXX	1,292	1,292	1,286	1,286		6		6		1,292				33	09/20/2030	1.A
36202D-JR-3	G2 002972 - RMBS	06/01/2026	Paydown	XXX	190	190	188	188		1		1		190				6	09/20/2030	1.A
36202D-YZ-8	G2 003428 - RMBS	06/01/2026	Paydown	XXX	3,514	3,514	3,509	3,507		7		7		3,514				73	08/20/2033	1.A
36202E-5G-0	G2 004447 - RMBS	06/01/2026	Paydown	XXX	14,964	14,964	14,927	14,926		38		38		14,964				316	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-DP-1	G2 003710 - RMBS	06/01/2026	Paydown	XXX	5,773	5,773	5,432	5,500		273		273		5,773				120	05/20/2035	1.A
36202E-GE-3	G2 003797 - RMBS	06/01/2026	Paydown	XXX	10,308	10,308	10,433	10,444		(136)		(136)		10,308				237	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	3,697	3,697	3,593	3,623		75		75		3,697				71	03/20/2036	1.A
36202F-AV-8	G2 004520 - RMBS	06/01/2026	Paydown	XXX	13,615	13,615	13,598	13,599		15		15		13,615				279	08/20/2039	1.A
36202F-EW-2	G2 004649 - RMBS	06/01/2026	Paydown	XXX	600	600	631	651		(51)		(51)		600				11	03/20/2040	1.A
36202F-F8-4	G2 004691 - RMBS	06/01/2026	Paydown	XXX	21	21	22	23		(2)		(2)		21					05/20/2040	1.A
36202F-FL-5	G2 004671 - RMBS	06/01/2026	Paydown	XXX	3,840	3,840	4,009	4,084		(244)		(244)		3,840				72	04/20/2040	1.A
36202F-LH-7	G2 004828 - RMBS	06/01/2026	Paydown	XXX	3,455	3,455	3,627	3,618		(164)		(164)		3,455				65	10/20/2040	1.A
36202F-VN-3	G2 005121 - RMBS	06/01/2026	Paydown	XXX	2,720	2,720	2,819	2,971		(251)		(251)		2,720				45	07/20/2041	1.A
36206H-MB-1	GN 411754 - RMBS	06/15/2026	Paydown	XXX	4,176	4,176	4,290	4,177						4,176				159	04/15/2027	1.A
36206X-PT-4	GN 424434 - RMBS	06/01/2026	Paydown	XXX	456	456	469	455		1		1		456				15	08/15/2027	1.A
36207L-HQ-4	GN 435039 - RMBS	06/01/2026	Paydown	XXX	510	510	521	521		(11)		(11)		510				16	02/15/2031	1.A
36209F-PY-9	GN 470339 - RMBS	06/15/2026	Paydown	XXX	788	788	789	786		2		2		788				23	05/15/2029	1.A
36209S-ZQ-7	GN 480551 - RMBS	06/01/2026	Paydown	XXX	372	372	356	369		2		2		372				11	04/15/2029	1.A
36209W-4X-7	GN 484238 - RMBS	06/01/2026	Paydown	XXX	222	222	227	223		(1)		(1)		222				6	09/15/2028	1.A
3620AM-M7-4	GN 733982 - RMBS	06/01/2026	Paydown	XXX	3,241	3,241	3,450	3,407		(166)		(166)		3,241				61	10/15/2040	1.A
3620AQ-K6-9	GN 736617 - RMBS	06/01/2026	Paydown	XXX	20,679	20,679	22,043	21,497		(818)		(818)		20,679				346	12/15/2035	1.A
3620AS-PH-6	GN 738524 - RMBS	06/01/2026	Paydown	XXX	6,189	6,189	6,356	6,405		(216)		(216)		6,189				100	07/15/2041	1.A
3620AS-PX-1	GN 738538 - RMBS	06/01/2026	Paydown	XXX	25,221	25,221	26,013	26,069		(847)		(847)		25,221				397	07/15/2041	1.A
36210V-E4-9	GN 503355 - RMBS	06/01/2026	Paydown	XXX	2,191	2,191	2,266	2,227		(36)		(36)		2,191				55	02/15/2029	1.A
36230L-K8-1	GN 752119 - RMBS	06/01/2026	Paydown	XXX	26,158	26,158	27,404	26,641		(483)		(483)		26,158				330	01/15/2033	1.A
36241L-KA-3	GN 782989 - RMBS	06/01/2026	Paydown	XXX	33,776	33,776	35,055	35,186		(1,410)		(1,410)		33,776				614	06/15/2040	1.A
36290R-XW-8	GN 615493 - RMBS	06/01/2026	Paydown	XXX	1,224	1,224	1,222	1,225		(2)		(2)		1,224				26	08/15/2033	1.A
36290R-Y3-1	GN 615530 - RMBS	06/01/2026	Paydown	XXX	18,542	18,542	18,664	18,591		(49)		(49)		18,542				380	09/15/2033	1.A
36290T-JK-6	GN 616866 - RMBS	06/01/2026	Paydown	XXX	12,120	12,120	12,400	12,147		(26)		(26)		12,120				151	02/15/2027	1.A
36290X-MY-3	GN 620575 - RMBS	06/01/2026	Paydown	XXX	1,997	1,997	1,993	1,998		(1)		(1)		1,997				42	09/15/2033	1.A
36291G-YY-6	GN 628127 - RMBS	06/01/2026	Paydown	XXX	3,939	3,939	4,048	4,027		(89)		(89)		3,939				99	05/15/2034	1.A
36291L-4W-2	G2 631837 - RMBS	06/01/2026	Paydown	XXX	4,801	4,801	4,921	4,819		(18)		(18)		4,801				120	06/20/2029	1.A
36291U-E7-6	GN 638358 - RMBS	06/01/2026	Paydown	XXX	4,770	4,770	4,824	4,801		(31)		(31)		4,770				109	02/15/2035	1.A
36291Y-EG-8	GN 641935 - RMBS	06/01/2026	Paydown	XXX	1,433	1,433	1,457	1,436		(2)		(2)		1,433				33	04/15/2035	1.A
36297B-JS-1	GN 706873 - RMBS	06/01/2026	Paydown	XXX	8,221	8,221	8,544	8,320		(99)		(99)		8,221				137	11/15/2030	1.A
38374M-DF-3	GNR 2005-081 OB - CMO/RMBS	06/01/2026	Paydown	XXX	73,259	73,259	71,450	72,618		641		641		73,259				1,677	10/20/2035	1.A
38378M-ND-3	GNR 2013-060 GL - CMO/RMBS	06/01/2026	Paydown	XXX	54,247	54,247	55,025	54,324		(76)		(76)		54,247				680	11/20/2041	1.A
38378M-UG-8	GNR 2013-053 KA - CMO/RMBS	06/01/2026	Paydown	XXX	111,720	111,720	115,281	112,459		(739)		(739)		111,720				1,432	10/20/2041	1.A
38378T-6Q-8	GNR 2013-100 MA - CMO/RMBS	06/01/2026	Paydown	XXX	12,379	12,379	12,896	12,471		(91)		(91)		12,379				190	02/20/2043	1.A
38378T-AL-4	GNR 2013-071 LA - CMO/RMBS	06/01/2026	Paydown	XXX	9,357	9,357	9,441	9,395		(38)		(38)		9,357				125	10/20/2042	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
38382N-GG-6	GNR 2021-027 DC - CMO/RMBS	06/01/2026	Paydown	XXX	300,138	300,138	301,779	302,719		(2,581)		(2,581)		300,138				1,787	02/20/2051	1.A
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,105,986	1,105,986	1,130,900	1,156,409		(50,424)		(50,424)		1,105,986				16,427	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
38378B-6L-8	GNR 2013-012 B - CMBS	06/01/2026	Paydown	XXX	149,569	149,569	151,298	149,569						149,569				1,285	11/16/2052	1.A
38378K-AE-9	GNR 2013-029 B - CMBS	06/01/2026	Paydown	XXX	288,293	288,293	287,032	287,984		309		309		288,293				2,376	10/16/2045	1.A
38378K-RB-7	GNR 2013-068 B - CMBS	06/01/2026	Paydown	XXX	78,666	78,666	78,786	78,666						78,666				820	08/16/2043	1.A
38378N-FL-2	GNR 2013-158 AB - CMBS	06/01/2026	Paydown	XXX	33,178	33,178	35,119	33,802		(624)		(624)		33,178				418	08/16/2053	1.A
38378X-A4-3	GNR 2014-172 AD - CMBS	06/01/2026	Paydown	XXX	9,513	9,513	9,470	9,513						9,513				87	01/16/2046	1.A
38378X-NN-7	GNR 2014-135 AK - CMBS	06/01/2026	Paydown	XXX	4,778	4,778	4,955	5,093		(315)		(315)		4,778				60	08/16/2055	1.A
38379K-3N-6	GNR 2015-169 AC - CMBS	06/01/2026	Paydown	XXX	10,222	10,222	10,253	10,222						10,222				111	04/16/2056	1.A
38379K-6D-5	GNR 2015-163 AH - CMBS	06/01/2026	Paydown	XXX	300,304	300,304	297,680	297,837		2,467		2,467		300,304				3,502	04/16/2056	1.A
38379K-6M-5	GNR 2015-171 EA - CMBS	06/01/2026	Paydown	XXX	689,291	689,291	686,975	686,607		2,683		2,683		689,291				8,973	12/16/2052	1.A
38379K-B9-8	GNR 2015-115 AC - CMBS	06/01/2026	Paydown	XXX	41,810	41,810	42,443	42,153		(344)		(344)		41,810				462	07/16/2051	1.A
38379K-K8-0	GNR 2015-128 AJ - CMBS	06/01/2026	Paydown	XXX	13,091	13,091	13,325	13,163		(73)		(73)		13,091				138	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	19,501	19,501	19,670	19,674		(173)		(173)		19,501				211	04/16/2049	1.A
38379Y-6L-7	GNR 2016-125 DA - CMBS	06/01/2026	Paydown	XXX	28,895	28,895	28,928	28,913		(18)		(18)		28,895				259	12/16/2047	1.A
831628-C8-3	SBA 100095 - RMBS	06/15/2026	Paydown	XXX	3,083	3,083	3,271	3,228		(145)		(145)		3,083				66	05/25/2038	1.A
831628-DL-3	SBA 100107 - RMBS	06/15/2026	Paydown	XXX	8,708	8,708	9,023	8,942		(234)		(234)		8,708				167	11/25/2039	1.A
831628-E7-3	SBA 100158 - RMBS	06/15/2026	Paydown	XXX	960,195	960,195	1,028,261	992,813		(32,618)		(32,618)		960,195				15,963	12/25/2030	1.A
831628-EC-2	SBA 100131 - RMBS	06/15/2026	Paydown	XXX	15,712	15,712	16,574	16,371		(659)		(659)		15,712				320	07/25/2042	1.A
831628-ED-0	SBA 100132 - RMBS	06/15/2026	Paydown	XXX	51,749	51,749	53,241	52,917		(1,168)		(1,168)		51,749				952	10/25/2042	1.A
831628-EG-3	SBA 100135 - RMBS	06/15/2026	Paydown	XXX	22,632	22,632	24,050	24,328		(1,695)		(1,695)		22,632				574	04/25/2043	1.A
831628-EM-0	SBA 100140 - RMBS	06/15/2026	Paydown	XXX	260,161	260,162	275,033	278,387		(18,226)		(18,226)		260,162				5,240	01/25/2044	1.A
831628-EZ-1	SBA 100152 - RMBS	06/15/2026	Paydown	XXX	37,848	37,848	40,931	40,729		(2,881)		(2,881)		37,848				605	06/25/2045	1.A
83162C-A3-7	SBAP 2018-20 L L - ABS	06/01/2026	Paydown	XXX	577,865	577,865	612,040	603,713		(25,848)		(25,848)		577,865				10,454	12/01/2038	1.A
83162C-QH-9	SBAP 2006-20 F A - ABS	06/01/2026	Various	XXX	15,926	15,926	15,926	15,926						15,926				463	06/01/2026	1.A
83162C-RA-3	SBAP 2007-20 E A - ABS	05/01/2026	Paydown	XXX	50,495	50,495	49,327	50,376		119		119		50,495				1,341	05/01/2027	1.A
83162C-RH-8	SBAP 2007-20J A - ABS	04/01/2026	Paydown	XXX	339,231	339,231	363,826	346,965		(7,734)		(7,734)		339,231				9,448	10/01/2027	1.A
83162C-RL-9	SBAP 2007-20L A - ABS	06/01/2026	Paydown	XXX	243,850	243,850	260,843	249,345		(5,495)		(5,495)		243,850				6,450	12/01/2027	1.A
83162C-SP-9	SBAP 2009-20 F A - ABS	06/01/2026	Paydown	XXX	14,976	14,976	14,976	14,977						14,976				371	06/01/2029	1.A
83162C-VB-6	SBAP 2012-20J A - ABS	04/01/2026	Paydown	XXX	76,700	76,700	75,198	76,000		699		699		76,700				836	10/01/2032	1.A
83162C-VV-2	SBAP 2013-20 J J - ABS	04/01/2026	Paydown	XXX	328,317	328,317	328,317	328,282		35		35		328,317				5,532	10/01/2033	1.A
83162C-WY-5	SBAP 1520D CTF - ABS	04/01/2026	Paydown	XXX	576,611	576,611	567,309	571,007		5,604		5,604		576,611				7,236	04/01/2035	1.A
83162C-YB-3	SBAP 2016-20J J - ABS	04/01/2026	Paydown	XXX	255,178	255,178	254,615	254,637		541		541		255,178				2,831	10/01/2036	1.A
83162C-YN-7	SBAP 2017-20 D D - ABS	04/01/2026	Paydown	XXX	134,556	134,556	137,205	136,398		(1,842)		(1,842)		134,556				1,931	04/01/2037	1.A
83162C-YR-8	SBAP 2017-20F F - ABS	06/01/2026	Paydown	XXX	295,313	295,313	295,313	295,062		251		251		295,313				4,226	06/01/2037	1.A
83162C-YZ-0	SBAP 2017-20K K - ABS	05/01/2026	Paydown	XXX	244,279	244,279	244,279	244,063		216		216		244,279				3,435	11/01/2037	1.A
83162C-ZM-8	SBAP 2018-20 F F - ABS	06/01/2026	Paydown	XXX	285,517	285,517	309,234	303,559		(18,042)		(18,042)		285,517				5,226	06/01/2038	1.A
1029999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					6,488,028	6,488,028	6,666,639	6,593,159		(105,131)		(105,131)		6,488,028				102,599	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
3132AE-EY-8	FH ZT1951 - RMBS	06/01/2026	Paydown	XXX	15,567	15,567	15,976	16,962		(1,396)		(1,396)		15,567				236	05/01/2049	1.A
3132DM-K2-0	FH SD0313 - RMBS	06/01/2026	Paydown	XXX	4,788	4,788	5,117	5,229		(440)		(440)		4,788				60	04/01/2050	1.A
3132DN-V2-6	FH SD1533 - RMBS	06/01/2026	Paydown	XXX	203,500	203,500	195,360	195,563		7,937		7,937		203,500				3,818	09/01/2052	1.A
3132DQ-E5-1	FH SD2856 - RMBS	06/01/2026	Paydown	XXX	107,336	107,336	105,097	105,285		2,050		2,050		107,336				2,418	05/01/2053	1.A
3132DS-Q6-2	FH SD4977 - RMBS	06/01/2026	Paydown	XXX	577,142	577,142	559,084	560,066		17,077		17,077		577,142				11,876	11/01/2053	1.A
3132DU-Y9-2	FH SD7036 - RMBS	06/01/2026	Paydown	XXX	478,843	478,843	477,047	477,056		1,787		1,787		478,843				10,872	04/01/2054	1.A
3132DW-G9-8	FH SD8324 - RMBS	06/01/2026	Paydown	XXX	488,674	488,674	477,068	478,125		10,549		10,549		488,674				10,582	05/01/2053	1.A
3132DW-HS-5	FH SD8341 - RMBS	06/01/2026	Paydown	XXX	279,336	279,336	271,087	271,512		7,824		7,824		279,336				5,755	07/01/2053	1.A
3132DW-MS-9	FH SD8469 - RMBS	06/01/2026	Paydown	XXX	521,073	521,073	517,939	518,027		3,046		3,046		521,073				11,073	10/01/2054	1.A
3132VM-HD-0	FH Q61127 - RMBS	06/01/2026	Paydown	XXX	9,490	9,490	9,486	9,481		9		9		9,490				137	01/01/2049	1.A
3132WP-6K-8	FH Q49873 - RMBS	06/01/2026	Paydown	XXX	2,222	2,222	2,275	2,284		(62)		(62)		2,222				32	08/01/2047	1.A
3132XS-UC-2	FH Q50578 - RMBS	06/01/2026	Paydown	XXX	10,359	10,359	10,854	11,041		(683)		(683)		10,359				173	09/01/2047	1.A
3132XU-G3-3	FH Q52017 - RMBS	06/01/2026	Paydown	XXX	7,209	7,209	7,585	7,656		(446)		(446)		7,209				119	11/01/2047	1.A
3132XU-GZ-2	FH Q52015 - RMBS	06/01/2026	Paydown	XXX	17,313	17,313	17,795	18,000		(687)		(687)		17,313				253	11/01/2047	1.A
3132XU-JX-4	FH Q52077 - RMBS	06/01/2026	Paydown	XXX	37,267	37,267	39,183	39,797		(2,530)		(2,530)		37,267				622	11/01/2047	1.A
3132XU-KF-1	FH Q52093 - RMBS	06/01/2026	Paydown	XXX	32,156	32,156	33,046	33,510		(1,354)		(1,354)		32,156				506	11/01/2047	1.A
3132XU-KT-1	FH Q52105 - RMBS	06/01/2026	Paydown	XXX	626,934	626,934	658,183	669,464		(42,531)		(42,531)		626,934				10,371	11/01/2047	1.A
3132XW-DG-3	FH Q53702 - RMBS	06/01/2026	Paydown	XXX	6,360	6,360	6,458	6,434		(74)		(74)		6,360				93	01/01/2048	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
3132XW-DH-1	FH Q53703 - RMBS	06/01/2026	Paydown	XXX	3,316	3,316	3,368	3,403		(87)		(87)		3,316				48	01/01/2048	1.A
31335B-JE-7	FH G61161 - RMBS	06/01/2026	Paydown	XXX	28,544	28,544	29,235	29,550		(1,006)		(1,006)		28,544				415	08/01/2047	1.A
3133A4-3A-2	FH QA9793 - RMBS	06/01/2026	Paydown	XXX	251,975	251,975	264,790	269,658		(17,683)		(17,683)		251,975				3,761	05/01/2050	1.A
3133AD-J6-4	FH QB6585 - RMBS	06/01/2026	Paydown	XXX	105,351	105,351	110,947	111,406		(6,055)		(6,055)		105,351				919	12/01/2050	1.A
3133AD-JZ-0	FH QB6580 - RMBS	06/01/2026	Paydown	XXX	18,328	18,328	19,290	19,690		(1,363)		(1,363)		18,328				190	12/01/2050	1.A
3133AD-ZP-4	FH QB7050 - RMBS	06/01/2026	Paydown	XXX	22,479	22,479	23,811	24,013		(1,534)		(1,534)		22,479				233	12/01/2050	1.A
3133AY-QF-0	FH QD2254 - RMBS	06/01/2026	Paydown	XXX	6,224	6,224	5,594	5,642		582		582		6,224				92	11/01/2051	1.A
3133BE-VD-2	FH QE5112 - RMBS	06/01/2026	Paydown	XXX	371,666	371,666	329,534	333,363		38,303		38,303		371,666				5,509	07/01/2052	1.A
3133KN-D9-1	FH RA6428 - RMBS	06/01/2026	Paydown	XXX	253,218	253,218	215,691	218,099		35,119		35,119		253,218				3,338	12/01/2051	1.A
3133TC-AU-2	FSPC T-009 A6 - RMBS	06/01/2026	Paydown	XXX	6	6	6	6						6					03/25/2029	1.A
3136BA-UL-6	FNR 2020-48 AB - CMO/RMBS	06/01/2026	Paydown	XXX	43,871	43,871	40,706	40,411		3,460		3,460		43,871				344	07/25/2050	1.A
3136BF-U2-7	FNR 2021-024 AD - CMO/RMBS	06/01/2026	Paydown	XXX	203,824	203,824	205,862	206,033		(2,209)		(2,209)		203,824				2,186	11/25/2049	1.A
3136BJ-BX-2	FNR 2021-72 PC - CMO/RMBS	06/01/2026	Paydown	XXX	584,951	584,951	474,633	478,277		106,675		106,675		584,951				3,666	10/25/2051	1.A
3136BT-V6-7	FNR 2024-95 CT - CMO/RMBS	06/01/2026	Paydown	XXX	237,694	237,694	229,671	229,917		7,776		7,776		237,694				4,475	12/25/2054	1.A
3136BX-GK-4	FNR 2025-74 AT - CMO/RMBS	06/01/2026	Paydown	XXX	678,782	678,782	672,312	672,350		6,432		6,432		678,782				13,472	09/25/2055	1.A
31371N-V7-7	FN 257238 - RMBS	06/01/2026	Paydown	XXX	1,542	1,542	1,477	1,514		28		28		1,542				33	06/01/2028	1.A
3137HF-TM-7	FHR 5460 KN - CMO/RMBS	06/01/2026	Paydown	XXX	634,085	634,085	615,335	616,271		17,814		17,814		634,085				11,551	10/25/2054	1.A
3137HF-TV-7	FHR 5460 NH - CMO/RMBS	06/01/2026	Paydown	XXX	531,235	531,235	512,268	513,119		18,116		18,116		531,235				8,793	10/25/2054	1.A
3137HF-VQ-5	FHR 5464 JT - CMO/RMBS	06/01/2026	Paydown	XXX	587,218	587,218	563,739	564,825		22,393		22,393		587,218				10,308	10/25/2054	1.A
3137HH-5Q-0	FHR 5460 HT - CMO/RMBS	06/01/2026	Paydown	XXX	1,101,488	1,101,488	1,069,154	1,070,354		31,134		31,134		1,101,488				19,752	10/25/2054	1.A
3138WJ-JA-7	FN AS8356 - RMBS	06/01/2026	Paydown	XXX	2,337	2,337	2,412	2,523		(185)		(185)		2,337				27	11/01/2046	1.A
3138WJ-X2-9	FN AS8796 - RMBS	06/01/2026	Paydown	XXX	23,468	23,468	24,755	25,877		(2,409)		(2,409)		23,468				293	02/01/2047	1.A
31393B-T6-2	FNW 2003-W6 A43 - CMO/RMBS	06/01/2026	Paydown	XXX	33,662	33,662	34,290	33,782		(120)		(120)		33,662				737	10/25/2042	1.A
31393D-RY-9	FNR 2003-63 A6 - CMO/RMBS	06/01/2026	Paydown	XXX	19,402	19,402	18,591	19,128		273		273		19,402				377	07/25/2044	1.A
31400F-B2-2	FN 685957 - RMBS	06/01/2026	Paydown	XXX	2,293	2,293	2,358	2,290		3		3		2,293				54	09/01/2032	1.A
31400K-3U-8	FN 690311 - RMBS	06/01/2026	Paydown	XXX	1,441	1,441	1,437	1,450		(9)		(9)		1,441				38	04/01/2033	1.A
31403C-WP-2	FN 745054 - RMBS	06/01/2026	Paydown	XXX	684	684	682	693		(9)		(9)		684				18	09/01/2035	1.A
31404G-V4-0	FN 768435 - RMBS	06/01/2026	Paydown	XXX	2,548	2,548	2,517	2,528		20		20		2,548				66	01/01/2034	1.A
3140F7-XE-4	FN BD0676 - RMBS	06/01/2026	Paydown	XXX	1,278	1,278	1,324	1,367		(88)		(88)		1,278				19	01/01/2047	1.A
3140F7-XR-5	FN BD0687 - RMBS	06/01/2026	Paydown	XXX	5,131	5,131	5,400	5,568		(437)		(437)		5,131				96	09/01/2047	1.A
3140F7-YD-5	FN BD0707 - RMBS	06/01/2026	Paydown	XXX	11,574	11,574	12,190	12,422		(849)		(849)		11,574				219	10/01/2047	1.A
3140FC-KN-7	FN BD4800 - RMBS	06/01/2026	Paydown	XXX	1,402	1,402	1,449	1,477		(74)		(74)		1,402				20	09/01/2046	1.A
3140FK-H6-0	FN BE0252 - RMBS	06/01/2026	Paydown	XXX	2,401	2,401	2,537	2,607		(206)		(206)		2,401				41	09/01/2046	1.A
3140FU-NS-3	FN BE8500 - RMBS	06/01/2026	Paydown	XXX	1,373	1,373	1,419	1,443		(70)		(70)		1,373				20	02/01/2047	1.A
3140FV-HU-3	FN BE9242 - RMBS	06/01/2026	Paydown	XXX	3,378	3,378	3,629	3,769		(391)		(391)		3,378				63	03/01/2047	1.A
3140GP-X6-0	FN BH1600 - RMBS	06/01/2026	Paydown	XXX	223,153	223,153	231,765	233,479		(10,327)		(10,327)		223,153				4,431	12/01/2047	1.A
3140GS-6N-7	FN BH4476 - RMBS	06/01/2026	Paydown	XXX	3,191	3,191	3,270	3,337		(146)		(146)		3,191				47	12/01/2047	1.A
3140GU-JH-1	FN BH5663 - RMBS	06/01/2026	Paydown	XXX	4,100	4,100	4,240	4,197		(97)		(97)		4,100				60	06/01/2047	1.A
3140GX-B6-7	FN BH8160 - RMBS	06/01/2026	Paydown	XXX	103,267	103,267	106,285	107,468		(4,200)		(4,200)		103,267				1,632	12/01/2047	1.A
3140GY-3F-4	FN BH9797 - RMBS	06/01/2026	Paydown	XXX	16,758	16,758	17,245	17,409		(650)		(650)		16,758				245	09/01/2047	1.A
3140GY-6Z-7	FN BH9887 - RMBS	06/01/2026	Paydown	XXX	5,017	5,017	5,258	5,446		(430)		(430)		5,017				84	10/01/2047	1.A
3140H2-FD-5	FN BJ1063 - RMBS	06/01/2026	Paydown	XXX	15,960	15,960	16,802	17,262		(1,302)		(1,302)		15,960				267	12/01/2047	1.A
3140H2-JG-4	FN BJ1162 - RMBS	06/01/2026	Paydown	XXX	43,142	43,142	44,281	44,819		(1,677)		(1,677)		43,142				630	01/01/2048	1.A
3140H2-YF-9	FN BJ1609 - RMBS	06/01/2026	Paydown	XXX	1,149	1,149	1,183	1,214		(65)		(65)		1,149				17	10/01/2047	1.A
3140H3-YJ-9	FN BJ2512 - RMBS	06/01/2026	Paydown	XXX	14,189	14,189	14,573	14,646		(457)		(457)		14,189				205	12/01/2047	1.A
3140H4-J7-0	FN BJ2985 - RMBS	06/01/2026	Paydown	XXX	1,830	1,830	1,881	1,942		(112)		(112)		1,830				27	12/01/2047	1.A
3140H6-AS-8	FN BJ4516 - RMBS	06/01/2026	Paydown	XXX	1,562	1,562	1,621	1,697		(135)		(135)		1,562				26	01/01/2048	1.A
3140H6-Z2-8	FN BJ5260 - RMBS	06/01/2026	Paydown	XXX	5,670	5,670	5,902	5,931		(261)		(261)		5,670				95	12/01/2047	1.A
3140H6-ZV-4	FN BJ5255 - RMBS	06/01/2026	Paydown	XXX	204,134	204,134	210,465	211,566		(7,432)		(7,432)		204,134				3,528	12/01/2047	1.A
3140HL-JT-4	FN BK6573 - RMBS	06/01/2026	Paydown	XXX	116,519	116,519	122,181	126,091		(9,572)		(9,572)		116,519				2,900	07/01/2048	1.A
3140JB-AN-6	FN BM6312 - RMBS	06/01/2026	Paydown	XXX	298,650	298,650	314,423	329,001		(30,351)		(30,351)		298,650				4,071	08/01/2046	1.A
3140KE-5T-1	FN BP7157 - RMBS	06/01/2026	Paydown	XXX	164,020	164,020	172,490	172,119		(8,099)		(8,099)		164,020				2,050	06/01/2050	1.A
3140KE-CG-1	FN BP6370 - RMBS	06/01/2026	Paydown	XXX	15,835	15,835	16,641	16,792		(957)		(957)		15,835				198	05/01/2050	1.A
3140KE-RN-0	FN BP6792 - RMBS	06/01/2026	Paydown	XXX	36,181	36,181	38,030	38,616		(2,435)		(2,435)		36,181				452	05/01/2050	1.A
3140KU-NU-2	FN BQ8502 - RMBS	06/01/2026	Paydown	XXX	95,515	95,515	100,589	101,054		(5,539)		(5,539)		95,515				1,157	12/01/2050	1.A
3140KV-K7-4	FN BQ9317 - RMBS	06/01/2026	Paydown	XXX	16,496	16,496	17,473	17,490		(994)		(994)		16,496				170	12/01/2050	1.A
3140KV-KG-4	FN BQ9294 - RMBS	06/01/2026	Paydown	XXX	80,281	80,281	84,948	85,266		(4,984)		(4,984)		80,281				956	12/01/2050	1.A
3140ML-MZ-0	FN BV6675 - RMBS	06/01/2026	Paydown	XXX	16,617	16,617	16,882	16,853		(236)		(236)		16,617				247	04/01/2052	1.A
3140MR-2K-2	FN BW0777 - RMBS	06/01/2026	Paydown	XXX	29,967	29,967	28,843	28,955		1,011		1,011		29,967				564	08/01/2052	1.A
3140NK-L5-8	FN BY3047 - RMBS	06/01/2026	Paydown	XXX	1,796,756	1,796,756	1,764,769	1,767,504		29,253		29,253		1,796,756				39,320	07/01/2053	1.A
3140NS-GF-5	FN BY9197 - RMBS	06/01/2026	Paydown	XXX	805,451	805,451	795,509	795,852		9,600		9,600		805,451				20,050	09/01/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140Q9-TX-1	FN CA2365 - RMBS	06/01/2026	Paydown	XXX	51,284	51,284	51,420	51,525		(241)		(241)		51,284				748	09/01/2048	1.A
3140QA-DC-1	FN CA2798 - RMBS	06/01/2026	Paydown	XXX	28,346	28,346	30,941	33,170		(4,824)		(4,824)		28,346				530	12/01/2048	1.A
3140QN-DE-9	FN CB2800 - RMBS	06/01/2026	Paydown	XXX	260,882	260,882	234,746	237,067		23,816		23,816		260,882				3,464	02/01/2052	1.A
3140QP-2B-2	FN CB4369 - RMBS	06/01/2026	Paydown	XXX	57,908	57,908	51,343	51,939		5,969		5,969		57,908				845	07/01/2052	1.A
3140QS-QC-8	FN CB6750 - RMBS	06/01/2026	Paydown	XXX	290,231	290,231	281,252	282,082		8,149		8,149		290,231				6,795	07/01/2053	1.A
3140XL-FD-5	FN FS4663 - RMBS	06/01/2026	Paydown	XXX	12,491	12,491	12,051	12,090		401		401		12,491				251	05/01/2053	1.A
3140XM-M7-8	FN FS5781 - RMBS	06/01/2026	Paydown	XXX	340,373	340,373	325,109	326,536		13,837		13,837		340,373				7,001	08/01/2053	1.A
3140XM-X7-6	FN FS6101 - RMBS	06/01/2026	Paydown	XXX	183,677	183,677	181,682	181,793		1,884		1,884		183,677				4,656	08/01/2053	1.A
3140XP-BW-8	FN FS7252 - RMBS	06/01/2026	Paydown	XXX	290,560	290,560	280,889	281,328		9,231		9,231		290,560				5,950	11/01/2053	1.A
31418B-TN-6	FN MA2356 - RMBS	06/01/2026	Paydown	XXX	1,605	1,605	1,656	1,713		(108)		(108)		1,605				20	07/01/2045	1.A
31418D-FZ-0	FN MA3783 - RMBS	06/01/2026	Paydown	XXX	1,934	1,934	1,985	2,141		(207)		(207)		1,934				27	09/01/2049	1.A
31418D-LY-6	FN MA3942 - RMBS	06/01/2026	Paydown	XXX	15,201	15,201	15,448	15,949		(748)		(748)		15,201				190	02/01/2050	1.A
31418D-MV-1	FN MA3971 - RMBS	06/01/2026	Paydown	XXX	18,447	18,447	18,747	19,385		(937)		(937)		18,447				244	03/01/2050	1.A
31418D-RF-1	FN MA4085 - RMBS	06/01/2026	Paydown	XXX	23,284	23,284	23,695	24,081		(798)		(798)		23,284				258	07/01/2050	1.A
31418E-6Z-8	FN MA5387 - RMBS	06/01/2026	Paydown	XXX	258,182	258,182	255,359	255,513		2,670		2,670		258,182				5,219	06/01/2054	1.A
31418E-Q8-6	FN MA4978 - RMBS	06/01/2026	Paydown	XXX	1,231,672	1,231,672	1,183,786	1,185,823		45,849		45,849		1,231,672				25,720	04/01/2053	1.A
31418E-R7-7	FN MA5009 - RMBS	06/01/2026	Paydown	XXX	621,269	621,269	597,996	599,060		22,210		22,210		621,269				12,839	05/01/2053	1.A
31418E-T5-9	FN MA5071 - RMBS	06/01/2026	Paydown	XXX	243,219	243,219	237,671	237,953		5,267		5,267		243,219				4,991	07/01/2053	1.A
31418E-V8-0	FN MA5138 - RMBS	06/01/2026	Paydown	XXX	269,311	269,311	261,474	261,958		7,353		7,353		269,311				5,886	09/01/2053	1.A
31418E-W2-2	FN MA5164 - RMBS	06/01/2026	Paydown	XXX	202,839	202,839	201,381	201,420		1,419		1,419		202,839				4,248	10/01/2053	1.A
31418E-WL-0	FN MA5150 - RMBS	06/01/2026	Paydown	XXX	2,030	2,030	1,998	1,999		32		32		2,030				42	08/01/2053	1.A
1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					17,723,892	17,723,892	17,299,226	17,380,848		343,044		343,044		17,723,892				333,521	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	2,370,481	2,612,763	3,081,122	2,898,679		(11,938)		(11,938)		2,886,741		(516,260)	(516,260)	44,682	01/01/2036	1.A
1049999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					2,370,481	2,612,763	3,081,122	2,898,679		(11,938)		(11,938)		2,886,741		(516,260)	(516,260)	44,682	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	19,638	19,638	20,113	19,918		(280)		(280)		19,638				286	07/25/2045	1.A
00842E-AC-5	ABMT 162 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	33,433	33,433	34,305	34,699		(1,266)		(1,266)		33,433				542	03/26/2046	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	120,000	120,000	124,777	124,251		(109)		(109)		124,141		(4,141)	(4,141)	3,600	10/01/2053	1.B FE
12647P-AL-2	CSMC 2013-7 A11 - CMO/RMBS	06/01/2026	Paydown	XXX	24,506	24,506	24,802	24,838		(332)		(332)		24,506				312	08/25/2043	1.A
196480-3P-0	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	310,000	310,000	329,980	326,038		(533)		(533)		325,504		(15,504)	(15,504)	10,415	05/01/2049	1.A FE
196480-NH-6	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	130,000	130,000	136,543	132,934		(243)		(243)		132,691		(2,691)	(2,691)	1,983	11/01/2050	1.A FE
196480-W9-4	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	85,000	85,000	89,203	88,487		(90)		(90)		88,397		(3,397)	(3,397)	2,634	05/01/2049	1.A FE
19648G-A9-3	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	20,000	20,000	21,439	21,396		(41)		(41)		21,356		(1,356)	(1,356)	653	11/01/2055	1.A FE
19648G-CS-9	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	50,000	50,000	52,628	52,109		(92)		(92)		52,017		(2,017)	(2,017)	1,658	05/01/2054	1.A FE
19648G-H8-8	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	10,000	10,000	10,490	10,471		(12)		(12)		10,459		(459)	(459)	313	11/01/2055	1.A FE
19648G-KV-3	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	95,000	95,000	100,603	100,020		(136)		(136)		99,884		(4,884)	(4,884)	3,125	11/01/2050	1.A FE
19648G-Q3-9	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	75,000	75,000	78,557	78,445		(90)		(90)		78,355		(3,355)	(3,355)	2,363	05/01/2056	1.A FE
19648G-QE-5	COLORADO HSG & FIN AUTH	05/01/2026	Call @ 100.00	XXX	175,000	175,000	185,192	184,428		(218)		(218)		184,210		(9,210)	(9,210)	5,293	11/01/2050	1.A FE
20775H-3B-7	CONNECTICUT HOUSING FINANCE AUTHORITY	05/15/2026	Call @ 100.00	XXX	20,000	20,000	20,301	20,269		(11)		(11)		20,258		(258)	(258)	582	11/15/2054	1.A FE
20775H-4G-5	CONNECTICUT HOUSING FINANCE AUTHORITY	05/15/2026	Call @ 100.00	XXX	125,000	125,000	128,679	128,250		(145)		(145)		128,105		(3,105)	(3,105)	3,764	05/15/2055	1.A FE
20775J-BL-2	CONNECTICUT HOUSING FINANCE AUTHORITY	05/15/2026	Call @ 100.00	XXX	100,000	100,000	101,342	101,286		(50)		(50)		101,237		(1,237)	(1,237)	2,670	11/15/2055	1.A FE
20775J-FL-8	CONNECTICUT HOUSING FINANCE AUTHORITY	05/15/2026	Call @ 100.00	XXX	230,000	230,000	242,770	242,593		(484)		(484)		242,109		(12,109)	(12,109)	6,977	11/15/2055	1.A FE
20775J-GV-5	CONNECTICUT HOUSING FINANCE AUTHORITY	05/15/2026	Call @ 100.00	XXX	25,000	25,000	26,353			(37)		(37)		26,316		(1,316)	(1,316)	388	05/15/2056	1.A FE
22944P-AA-5	CSMC 2013-TH1 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	116,254	116,254	112,148	111,780		4,474		4,474		116,254				1,021	02/25/2043	1.A
25477P-NT-8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL	05/01/2026	Redemption @ 100.00	XXX	2,970,588	2,970,588	2,970,588	2,970,588						2,970,588				16,523	03/01/2049	1.A FE
34074M-ND-9	FLORIDA HOUSING FINANCE CORPORATION	06/01/2026	Redemption @ 100.00	XXX	36,744	36,744	36,744	36,744						36,744				486	07/01/2037	1.A FE
34074M-PG-0	FLORIDA HOUSING FINANCE CORPORATION	06/01/2026	Redemption @ 100.00	XXX	48,535	48,535	48,293	48,360		3		3		48,363		172	172	543	01/01/2043	1.A FE
36261H-AA-8	GSMBS 2021-PJ5 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	187,062	187,062	185,718	185,868		1,194		1,194		187,062				1,425	10/25/2051	1.A
36262A-AB-0	GSMBS 2021-PJ3 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	120,691	120,691	97,383	99,383		21,308		21,308		120,691				1,205	08/25/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36262C-AB-6	GSMBS 2021-PJ A2 - CMO/RMBS	06/01/2026	Paydown	XXX	316,262	316,262	290,606	292,512		23,750		23,750		316,262				3,328	01/25/2052	1.A
36262J-AB-1	GSMBS 21GR2 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	477,972	477,972	369,980	378,955		99,017		99,017		477,972				4,853	02/26/2052	1.A
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	294,682	294,682	245,771	250,055		44,627		44,627		294,682				2,996	11/27/2051	1.A
36270C-AZ-3	GSMBS 24PJ6 A15 - RMBS	06/01/2026	Paydown	XXX	594,664	594,664	590,475	590,521		4,143		4,143		594,664				14,313	10/26/2054	1.A
36271W-AB-1	GSMBS 25PJ4 A2 - RMBS	06/01/2026	Paydown	XXX	607,512	607,512	598,020	597,948		9,564		9,564		607,512				13,485	09/27/2055	1.A
36272D-AB-2	GSMBS 25PJ5 A2 - RMBS	06/01/2026	Paydown	XXX	429,120	429,120	428,517	428,533		588		588		429,120				9,102	10/25/2055	1.A
36272X-AC-6	GSMBS 25PJ8 A3 - RMBS	06/01/2026	Paydown	XXX	500,075	500,075	496,012	496,019		4,056		4,056		500,075				9,628	02/25/2056	1.A
36275T-AB-4	GSMBS 26PJ1 A2 - RMBS	06/01/2026	Paydown	XXX	366,289	366,289	357,590			8,699		8,699		366,289				2,883	06/26/2056	1.A FE
362949-AD-1	GSMBS 2024-PJ7 A3 - RMBS	06/01/2026	Paydown	XXX	410,736	410,736	406,501	406,576		4,160		4,160		410,736				8,788	11/25/2054	1.A
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	39,308	39,308	38,381			927		927		39,308				164	10/25/2056	1.A FE
45203M-E5-6	ILLINOIS HOUSING DEVELOPMENT AUTHORITY	04/01/2026	Call @ 100.00	XXX	80,000	80,000	84,851	84,265		(119)		(119)		84,145		(4,145)	(4,145)	2,529	10/01/2054	1.A FE
45203M-NZ-0	ILLINOIS HOUSING DEVELOPMENT AUTHORITY	04/01/2026	Call @ 100.00	XXX	135,000	135,000	137,647	137,492		(76)		(76)		137,416		(2,416)	(2,416)	3,959	10/01/2053	1.A FE
45203M-TA-9	ILLINOIS HOUSING DEVELOPMENT AUTHORITY	04/01/2026	Call @ 100.00	XXX	205,000	205,000	205,000	205,000						205,000				6,599	10/01/2043	1.A FE
45203M-Z5-3	ILLINOIS HOUSING DEVELOPMENT AUTHORITY	04/01/2026	Call @ 100.00	XXX	5,000	5,000	5,319	5,314		(8)		(8)		5,306		(306)	(306)	115	04/01/2056	1.A FE
46592P-AR-2	JPMMT 21INV1 A5A - CMO/RMBS	06/01/2026	Paydown	XXX	39,887	39,888	34,602	35,370		4,518		4,518		39,888				375	10/25/2051	1.A
46592X-AC-8	JPMMT 2021-13 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	354,003	354,003	355,718	355,160		(1,156)		(1,156)		354,003				3,804	04/25/2052	1.A
465971-AE-9	JPMMT 247 A3 - RMBS	06/01/2026	Paydown	XXX	253,744	253,744	217,546	219,178		34,566		34,566		253,744				3,282	04/25/2053	1.A
46644V-AD-8	JPMMT 154 1A4 - CMO/RMBS	06/01/2026	Paydown	XXX	1,456	1,456	1,491	1,496		(40)		(40)		1,456				21	06/26/2045	1.A
46644V-BJ-4	JPMMT 154 2A2 - CMO/RMBS	06/01/2026	Paydown	XXX	41,360	41,360	40,940	41,034		326		326		41,360				463	06/26/2045	1.A
46645G-AC-2	JPMMT 156 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	5,529	5,529	5,600	5,591		(63)		(63)		5,529				81	10/25/2045	1.A
46647J-AC-4	JPMMT 2016-4 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	14,141	14,141	14,320	14,255		(114)		(114)		14,141				182	10/25/2046	1.A
46647S-AE-0	JPMMT 2017-3 1A3 - CMO/RMBS	06/01/2026	Paydown	XXX	30,982	30,982	31,627	32,071		(1,089)		(1,089)		30,982				396	08/26/2047	1.A
46648H-AC-7	JPMMT 2017-2 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	30,611	30,611	31,146	31,190		(579)		(579)		30,611				434	05/28/2047	1.A
46654T-AB-4	JPMMT 2115 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	188,627	188,627	191,810	190,984		(2,357)		(2,357)		188,627				2,377	06/25/2052	1.A
46655D-AC-6	JPMMT 222 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	418,646	418,646	397,059	403,575		15,070		15,070		418,646				4,313	08/26/2052	1.A
46657Q-AE-1	JPMMT 243 A3 - RMBS	06/01/2026	Paydown	XXX	358,316	358,316	299,530	301,384		56,932		56,932		358,316				4,160	05/25/2054	1.A
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	06/01/2026	Redemption @ 100.00	XXX	33,407	33,407	33,407	33,407						33,407				425	12/01/2038	1.A FE
60416T-8C-5	MINNESOTA ST HSG FIN AGY	06/01/2026	Call @ 100.00	XXX	195,000	195,000	201,509	200,623		(203)		(203)		200,420		(5,420)	(5,420)	6,256	07/01/2054	1.B FE
60416T-SV-1	MINNESOTA ST HSG FIN AGY	06/01/2026	Call @ 100.00	XXX	375,000	375,000	375,000	375,000						375,000				8,412	01/01/2047	1.B FE
60416U-DL-6	MINNESOTA ST HSG FIN AGY	06/01/2026	Call @ 100.00	XXX	270,000	270,000	280,357	278,944		(319)		(319)		278,625		(8,625)	(8,625)	8,975	07/01/2054	1.B FE
60535Q-T9-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	06/01/2026	Call @ 100.00	XXX	115,000	115,000	118,923	118,380		(154)		(154)		118,227		(3,227)	(3,227)	3,594	12/01/2054	1.B FE
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	203,484	203,484	207,140	206,607		(3,123)		(3,123)		203,484				2,125	08/25/2051	1.A
61775Y-AG-5	MSRM 2024-1 A4 - RMBS	06/01/2026	Paydown	XXX	227,068	227,068	225,649	226,010		1,058		1,058		227,068				4,906	12/26/2053	1.A
641279-NX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV	06/01/2026	Paydown	XXX	59,098	59,098	59,098	59,098						59,098				454	11/01/2044	1.B FE
641279-UD-4	NEVADA HOUSING DIVISION	04/01/2026	Call @ 100.00	XXX	520,000	520,000	529,677	529,430		(313)		(313)		529,117		(9,117)	(9,117)	13,172	10/01/2053	1.B FE
647200-3P-7	NEW MEXICO MORTGAGE FINANCE AUTHORITY	06/01/2026	Redemption @ 100.00	XXX	25,395	25,395	25,395	25,395						25,395				321	09/01/2037	1.B FE
647201-N4-0	NEW MEXICO MORTGAGE FINANCE AUTHORITY	06/01/2026	Call @ 100.00	XXX	55,000	55,000	57,297	56,995		(83)		(83)		56,913		(1,913)	(1,913)	1,744	03/01/2055	1.B FE
647201-U8-3	NEW MEXICO MORTGAGE FINANCE AUTHORITY	06/01/2026	Call @ 100.00	XXX	80,000	80,000	84,276	84,224		(199)		(199)		84,025		(4,025)	(4,025)	2,521	03/01/2055	1.B FE
67647L-AA-9	OCMT 2021-1 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	111,594	111,594	113,703	113,404		(1,810)		(1,810)		111,594				1,244	05/25/2051	1.A
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV	06/01/2026	Call @ 100.00	XXX	30,000	30,000	30,000	30,000						30,000				331	11/01/2041	1.A FE
684907-WN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R	06/01/2026	Redemption @ 100.00	XXX	5,112	5,112	5,112	5,112						5,112				35	09/01/2050	1.B FE
69392K-AB-2	PMTLT 25J5 A2 - RMBS	06/01/2026	Paydown	XXX	679,786	679,786	663,854			15,932		15,932		679,786				4,637	01/25/2057	1.A FE
69392T-AC-1	PMTLT 25J2 A3 - RMBS	06/01/2026	Paydown	XXX	1,634,996	1,634,996	1,634,996	1,634,996						1,634,996				35,798	08/25/2056	1.A
729906-AB-3	PMTLT 25CNF1 A2 - RMBS	06/01/2026	Paydown	XXX	571,783	571,783	566,244	566,252		5,531		5,531		571,783				11,094	10/25/2056	1.A
729910-AB-5	PMTLT 25J1 A2 - RMBS	06/01/2026	Paydown	XXX	821,822	821,822	809,238	809,439		12,383		12,383		821,822				18,219	06/25/2056	1.A
729921-AB-2	PMTLT 26J2 A2 - RMBS	06/01/2026	Paydown	XXX	99,585	99,585	99,259			327		327		99,585				1,161	03/26/2057	1.A FE
74386P-AB-9	PFMT 261 A2 - RMBS	06/01/2026	Paydown	XXX	64,164	64,164	63,522			642		642		64,164				1,041	02/25/2056	1.A FE
74388R-AB-3	PFMT 255 A2 - RMBS	06/01/2026	Paydown	XXX	424,065	424,065	424,727	424,720		(655)		(655)		424,065				8,552	11/25/2055	1.A
74388T-AA-1	PFMT 256 A1 - RMBS	06/01/2026	Paydown	XXX	155,694	155,694	155,840	155,840		(146)		(146)		155,694				3,458	12/25/2055	1.A
74388T-AB-9	PFMT 256 A2 - RMBS	06/01/2026	Paydown	XXX	155,694	155,694	153,529	153,531		2,162		2,162		155,694				3,143	12/25/2055	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74389D-AA-5	PFMT 2025-2 A1 - RMBS	06/01/2026	Paydown	XXX	418,009	418,009	416,834	416,814		1,196		1,196		418,009				9,513	06/25/2055	1.A
749350-AA-2	RCKT 2021-1 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	20,721	20,721	16,771	17,129		3,592		3,592		20,721				215	03/27/2051	1.A
749384-AA-1	RCKT 2021-5 A1 - RMBS	06/01/2026	Paydown	XXX	448,518	448,518	409,484	413,832		34,686		34,686		448,518				4,611	11/27/2051	1.A
74938V-AA-1	RCKT 2021-4 A1 - RMBS	06/01/2026	Paydown	XXX	494,956	494,957	501,685	500,725		(5,768)		(5,768)		494,957				5,116	09/25/2051	1.A
74938W-AB-7	RCKT 2022-2 A2 - RMBS	06/01/2026	Paydown	XXX	66,389	66,389	62,789	64,049		2,340		2,340		66,389				691	02/26/2052	1.A
74939K-AE-6	RCKT 2021-6 A5 - CMO/RMBS	06/01/2026	Paydown	XXX	143,703	143,703	144,377	144,237		(534)		(534)		143,703				1,573	12/26/2051	1.A
75023W-AD-6	RMCT 24J2 A3 - RMBS	06/25/2026	Paydown	XXX	957,514	957,514	936,120	936,490		21,024		21,024		957,514				22,203	03/25/2055	1.A
75024R-AD-6	RMCT 25J3 A3 - RMBS	06/01/2026	Paydown	XXX	390,486	390,486	385,971	385,999		4,487		4,487		390,486				8,659	12/25/2055	1.A
75024U-AD-9	RMCT 25J4 A3 - RMBS	06/01/2026	Paydown	XXX	1,444,395	1,444,395	1,434,239	1,434,271		10,124		10,124		1,444,395				27,556	03/25/2056	1.A
75408V-AA-9	RATE 26J1 A1 - RMBS	06/01/2026	Paydown	XXX	228,985	228,985	224,441			4,544		4,544		228,985				1,740	04/25/2056	1.A FE
75409T-AG-0	RATE 21J3 A7 - CMO/RMBS	06/01/2026	Paydown	XXX	359,961	359,961	366,261	363,208		(3,247)		(3,247)		359,961				3,610	10/25/2051	1.A
75409U-AC-6	RATE 2024-J3 A3 - RMBS	06/01/2026	Paydown	XXX	1,163,215	1,163,215	1,156,127	1,156,188		7,027		7,027		1,163,215				22,665	10/26/2054	1.A
75410E-AA-3	RATE 25J3 A1 - RMBS	06/01/2026	Paydown	XXX	542,953	542,953	543,971	543,974		(1,021)		(1,021)		542,953				13,347	12/27/2055	1.A
76221S-CW-9	RHODE ISLAND HOUSING & MORTGAGE FINANCE	04/01/2026	Call @ 100.00	XXX	1,020,000	1,020,000	1,079,578	1,072,759		(1,377)		(1,377)		1,071,382		(51,382)	(51,382)	31,875	10/01/2054	1.B FE
76221S-GB-1	RHODE ISLAND HOUSING & MORTGAGE FINANCE	04/01/2026	Call @ 100.00	XXX	130,000	130,000	136,798	136,093		(150)		(150)		135,943		(5,943)	(5,943)	3,900	04/01/2054	1.B FE
76221S-JP-7	RHODE ISLAND HOUSING & MORTGAGE FINANCE	04/01/2026	Call @ 100.00	XXX	220,000	220,000	231,422	230,530		(294)		(294)		230,236		(10,236)	(10,236)	6,875	10/01/2053	1.B FE
817370-AB-5	SEMT 2025-3 A2 - RMBS	06/01/2026	Paydown	XXX	279,322	279,322	276,659	276,679		2,642		2,642		279,322				5,850	04/26/2055	1.A
81743G-AB-2	SEMT 2025-5 A2 - RMBS	06/01/2026	Paydown	XXX	457,633	457,633	450,768	450,816		6,817		6,817		457,633				10,281	06/25/2055	1.A
81744K-AA-4	SEMT 2023-2 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	498,522	498,522	481,073	481,950		16,571		16,571		498,522				10,822	03/25/2053	1.A
81744K-AD-8	SEMT 2023-2 A4 - RMBS	06/01/2026	Paydown	XXX	66,469	66,469	65,888	65,890		580		580		66,469				1,443	03/25/2053	1.A
81745L-AD-5	SEMT 2014-4 A4 - CMO/RMBS	06/01/2026	Paydown	XXX	7,301	7,301	7,486	7,413		(112)		(112)		7,301				107	11/25/2044	1.A
81745M-AA-9	SEMT 2013-2 A - CMO/RMBS	06/01/2026	Paydown	XXX	24,512	24,512	22,750	22,803		1,708		1,708		24,512				196	02/25/2043	1.A
81746G-AA-1	SEMT 2017-7 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	43,715	43,715	44,583	44,989		(1,273)		(1,273)		43,715				672	10/25/2047	1.A
81746R-AU-3	SEMT 162 A19 - CMO/RMBS	06/01/2026	Paydown	XXX	2,485	2,485	2,526	2,511		(26)		(26)		2,485				36	08/25/2046	1.A
81746X-AA-4	SEMT 2017-3 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	27,625	27,625	27,448	27,369		256		256		27,625				403	04/25/2047	1.A
81747K-AA-1	SEMT 2021-1 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	35,282	35,282	29,317	29,895		5,387		5,387		35,282				379	03/27/2051	1.A
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	12,831	12,831	11,051	11,213		1,618		1,618		12,831				185	11/25/2049	1.A
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	126,901	126,901	112,345	113,041		13,860		13,860		126,901				1,822	03/25/2050	1.A
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	10,479	10,479	10,719	10,813		(335)		(335)		10,479				153	02/25/2050	1.A
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	303,578	303,578	245,187	249,700		53,878		53,878		303,578				3,215	06/26/2051	1.A
81749N-AB-1	SEMT 2024-8 A2 - RMBS	06/01/2026	Paydown	XXX	209,462	209,462	207,629	207,652		1,810		1,810		209,462				4,449	09/25/2054	1.A
81749Q-AC-2	SEMT 2024-10 A3 - RMBS	06/01/2026	Paydown	XXX	1,038,685	1,038,685	1,022,618	1,022,849		15,836		15,836		1,038,685				19,454	11/25/2054	1.A
81749V-AB-3	SEMT 2025-7 A2 - RMBS	06/01/2026	Paydown	XXX	504,064	504,064	497,291	497,327		6,738		6,738		504,064				10,226	08/25/2055	1.A
81749W-AA-3	SEMT 2025-8 A1 - RMBS	06/01/2026	Paydown	XXX	908,640	908,640	907,220	907,226		1,414		1,414		908,640				19,207	09/27/2055	1.A
81749X-AB-9	SEMT 2025-12 A2 - RMBS	06/01/2026	Paydown	XXX	1,251,450	1,251,450	1,237,566	1,237,579		13,870		13,870		1,251,450				23,926	12/27/2055	1.A
81749Y-AB-7	SEMT 2025-6 A2 - RMBS	06/01/2026	Paydown	XXX	331,061	331,061	325,888	325,945		5,116		5,116		331,061				6,873	07/26/2055	1.A
81750Q-AB-0	SEMT 2026-4 A2 - RMBS	06/01/2026	Paydown	XXX	630,592	630,592	614,433			16,159		16,159		630,592				5,437	03/27/2056	1.A FE
81750T-AB-4	SEMT 265 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	70,563	70,564	69,461			1,103		1,103		70,564				470	05/25/2056	1.A FE
81750V-AB-9	SEMT 266 A2 - RMBS	06/01/2026	Paydown	XXX	134,133	134,133	130,705			3,428		3,428		134,133				559	05/25/2056	1.A FE
83756C-3U-7	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI	05/01/2026	Call @ 100.00	XXX	1,315,000	1,315,000	1,315,000	1,315,000						1,315,000				32,086	11/01/2053	1.A FE
83756C-RT-4	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI	05/01/2026	Maturity @ 100.00	XXX	180,000	180,000	180,000	180,000						180,000				2,873	05/01/2026	1.A FE
83756L-DS-1	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI	05/01/2026	Call @ 100.00	XXX	30,000	30,000	31,019	30,963		(33)		(33)		30,931		(931)	(931)	900	11/01/2055	1.A FE
880461-T7-3	TENNESSEE HOUSING DEVELOPMENT AGENCY	04/01/2026	Call @ 100.00	XXX	90,000	90,000	95,235	92,188		(148)		(148)		92,040		(2,040)	(2,040)	1,913	07/01/2040	1.B FE
88046K-NJ-1	TENNESSEE HOUSING DEVELOPMENT AGENCY	04/01/2026	Call @ 100.00	XXX	65,000	65,000	66,999	66,786		(35)		(35)		66,751		(1,751)	(1,751)	2,041	01/01/2055	1.B FE
88275F-NU-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	06/01/2026	Call @ 100.00	XXX	20,000	20,000	20,000	20,000						20,000				335	09/01/2039	1.B FE
88275F-NZ-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	06/01/2026	Redemption @ 100.00	XXX	41,688	41,688	41,688	41,688						41,688				499	09/01/2038	1.B FE
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	06/01/2026	Redemption @ 100.00	XXX	13,074	13,074	13,074	13,074						13,074				108	03/01/2036	1.B FE
917437-HM-0	UTAH HOUSING CORPORATION	04/01/2026	Call @ 100.00	XXX	285,000	285,000	299,011	297,661		(293)		(293)		297,368		(12,368)	(12,368)	9,127	07/01/2054	1.C FE
917437-KW-4	UTAH HOUSING CORPORATION	04/01/2026	Call @ 100.00	XXX	515,000	515,000	549,742	545,777		(832)		(832)		544,946		(29,946)	(29,946)	16,472	07/01/2054	1.C FE
917437-SX-4	UTAH HOUSING CORPORATION	04/01/2026	Call @ 100.00	XXX	90,000	90,000	95,027	94,665		(106)		(106)		94,559		(4,559)	(4,559)	3,096	07/01/2055	1.C FE
917437-XQ-3	UTAH HOUSING CORPORATION	04/01/2026	Call @ 100.00	XXX	140,000	140,000	150,326	150,159		(140)		(140)		150,018		(10,018)	(10,018)	2,515	07/01/2055	1.C FE
92812V-C2-0	VIRGINIA ST HSG DEV AUTH	05/20/2026	WELLS SECURITIES FI	XXX	2,463,275	2,500,000	2,500,000	2,500,000						2,500,000		(36,725)	(36,725)	35,826	04/01/2027	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
93978X-EQ-9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI	06/01/2026	Call @ 100.00	XXX	15,000	15,000	15,000	15,000						15,000				188	09/01/2040	1.A FE
93978X-ER-7	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI	06/01/2026	Call @ 100.00	XXX	40,000	40,000	40,000	40,000						40,000				461	05/01/2041	1.A FE
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					38,604,218	38,640,945	38,268,809	35,949,307		601,767		601,767		38,874,179		(269,961)	(269,961)	711,931	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)																				
30289U-AS-1	FREMF 2016-K56 B - CMBS	05/20/2026	SG AMERICAS SECURITIES LLC	XXX	1,156,738	1,160,000	1,286,183	1,167,923		(4,059)		(4,059)		1,163,865		(7,127)	(7,127)	21,639	06/25/2049	1.A
30296A-AS-6	FREMF 2017-K61 B - CMBS	05/20/2026	INTL FCSTONE FINANCIAL INC.	XXX	3,400,095	3,420,000	3,737,919	3,469,533		(22,488)		(22,488)		3,447,045		(46,950)	(46,950)	60,320	12/27/2049	1.A
30302X-AE-9	FREMF 2017-K65 B - CMBS	05/20/2026	Robert W. Baird & Co. Incorporated	XXX	2,734,961	2,750,000	3,031,982	2,811,266		(18,671)		(18,671)		2,792,596		(57,635)	(57,635)	53,578	07/25/2050	1.A
30305K-AG-9	FREMF 2017-K69 B - CMBS	05/20/2026	Robert W. Baird & Co. Incorporated	XXX	2,648,280	2,680,000	2,635,678	2,644,533		6,113		6,113		2,650,646		(2,366)	(2,366)	47,633	10/25/2049	1.A
35708Q-AU-7	FREMF 2017-K66 B - CMBS	05/20/2026	BMO CAPITAL MARKETS CORP.	XXX	1,957,457	1,970,000	1,815,170	1,912,964		12,823		12,823		1,925,787		31,670	31,670	37,913	08/25/2050	1.A
1079999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					11,897,529	11,980,000	12,506,932	12,006,219		(26,282)		(26,282)		11,979,938		(82,408)	(82,408)	221,083	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	139,291	139,291	139,291	139,291						139,291				5,792	03/31/2030	2.A PL
44328U-AF-3	HPEFS 2023-2 D - ABS	06/20/2026	Paydown	XXX	3,242,353	3,242,353	3,242,775	3,242,448		(95)		(95)		3,242,353				101,498	07/21/2031	1.B FE
46590U-AA-0	HENDR 182 A - ABS	06/15/2026	Paydown	XXX	18,549	18,549	18,248	18,278		271		271		18,549				298	10/15/2075	1.A FE
466159-AA-8	HENDR 2010-2 A - ABS	06/15/2026	Paydown	XXX	16,478	16,478	17,526	16,878		(399)		(399)		16,478				284	01/15/2048	1.A FE
46616Y-AA-2	HENDR 2012-2 A - ABS	06/15/2026	Paydown	XXX	13,810	13,810	12,959			851		851		13,810				172	10/15/2059	1.A FE
46617L-AA-9	HENDR 133 A - ABS	06/15/2026	Paydown	XXX	10,444	10,444	11,940	11,510		(1,066)		(1,066)		10,444				176	01/17/2073	1.A FE
46618A-AA-2	HENDR 2014-2 A - ABS	06/15/2026	Paydown	XXX	39,446	39,446	37,893	37,767		1,680		1,680		39,446				577	01/17/2073	1.A FE
46618H-AA-7	HENDR 2014-3 A - ABS	06/15/2026	Paydown	XXX	25,381	25,381	23,034	15,789		2,070		2,070		25,381				322	06/15/2077	1.A FE
46618L-AA-8	HENDR 2015-1 A - ABS	06/15/2026	Paydown	XXX	2,931	2,931	3,197	3,160		(229)		(229)		2,931				38	09/15/2072	1.A FE
46619R-AA-4	HENDR 2015-2 A - ABS	06/15/2026	Paydown	XXX	30,814	30,814	28,657			2,157		2,157		30,814				399	03/15/2058	1.A FE
46620D-AA-2	HENDR 161 A - ABS	06/15/2026	Paydown	XXX	92,916	92,916	81,070	39,432		11,357		11,357		92,916				1,178	06/15/2067	1.A FE
46620V-AA-2	HENDR 172 A - ABS	06/15/2026	Paydown	XXX	5,203	5,203	5,805	5,732		(529)		(529)		5,203				73	09/15/2072	1.A FE
46655B-AA-4	HENDR 21A1 A1 - ABS	06/15/2026	Paydown	XXX	61,931	61,931	61,931	61,931						61,931				804	02/15/2079	1.F FE
46655X-AA-6	HENDR 21A2 A - ABS	06/15/2026	Paydown	XXX	410,686	410,686	410,686	410,686						410,686				7,974	02/18/2070	1.F FE
87303*-AA-9	THL CREDIT DIRECT LENDING IV FUNDING LL	04/29/2026	Unknown	XXX	14,386	14,386	14,386	9,374						14,386				232	12/31/2026	1.F PL
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					4,124,620	4,124,620	4,109,399	4,012,275		16,069		16,069		4,124,620				119,820	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	270,000	270,000	260,214	262,990		7,010		7,010		270,000				2,531	10/22/2046	1.F FE
12571W-AL-7	CLIF 251 C - ABS	06/20/2026	Paydown	XXX	67,500	67,500	67,488	67,489		11		11		67,500				1,792	06/21/2050	2.B FE
872480-AA-6	TIF 2020-1 A - ABS	06/20/2026	Paydown	XXX	20,000	20,000	20,053	20,033		(33)		(33)		20,000				174	08/21/2045	1.F FE
872480-AE-8	TIF 2021-1 A - ABS	06/20/2026	Paydown	XXX	21,250	21,250	18,526	20,071		1,179		1,179		21,250				146	02/20/2046	1.E FE
88315L-AG-3	TMCL 2020-2 A - ABS	06/20/2026	Paydown	XXX	177,247	177,247	177,441	177,337		(90)		(90)		177,247				1,557	09/20/2045	1.F FE
88315L-AL-2	TMCL 211 A - ABS	06/20/2026	Paydown	XXX	40,000	40,000	34,494	37,198		2,802		2,802		40,000				280	02/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	06/20/2026	Paydown	XXX	37,100	37,100	34,907	35,591		1,509		1,509		37,100				300	08/20/2046	1.F FE
88316A-AA-9	TMCL 2024-1 A - ABS	06/20/2026	Paydown	XXX	39,655	39,655	39,137	39,186		469		469		39,655				867	08/20/2049	1.C FE
88316A-AC-5	TMCL 2024-1 C - ABS	06/20/2026	Paydown	XXX	81,428	81,428	78,094	78,374		3,053		3,053		81,428				1,914	08/20/2049	2.B FE
88655A-AA-8	TIF 2024-1 A - ABS	06/20/2026	Paydown	XXX	97,500	97,500	96,430	96,465		1,035		1,035		97,500				2,226	04/20/2049	1.C FE
88655A-AE-0	TIF 2024-1 C - ABS	06/20/2026	Paydown	XXX	35,625	35,625	35,408	35,416		209		209		35,625				937	04/20/2049	2.B FE
89679Q-AC-9	TCF 251 C - ABS	06/20/2026	Paydown	XXX	77,850	77,850	77,823	77,826		24		24		77,850				2,014	06/20/2050	2.B FE
89679Q-AD-7	TCF 2026-1 A - ABS	06/22/2026	Paydown	XXX	31,250	31,250	31,243			7		7		31,250				169	05/22/2051	1.C FE
89679Q-AE-5	TCF 2026-1 B - ABS	06/22/2026	Paydown	XXX	62,500	62,500	62,430			70		70		62,500				348	05/22/2051	1.F FE
89680H-AA-0	TCF 2020-1 A - ABS	06/20/2026	Paydown	XXX	102,531	102,531	99,598	100,661		1,870		1,870		102,531				901	09/20/2045	1.F FE
89680H-AE-2	TCF 2021-1 A - ABS	06/20/2026	Paydown	XXX	146,094	146,094	128,092	139,966		6,128		6,128		146,094				1,132	03/20/2046	1.F FE
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)					1,307,529	1,307,529	1,261,377	1,188,604		25,252		25,252		1,307,529				17,288	XXX	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)																				
14855W-AA-4	CASTLELAKE SECURED AVIATION ASSET LLC 20	06/15/2026	Paydown	XXX	113,397	113,397	110,517	110,919		2,478		2,478		113,397				3,461	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)					113,397	113,397	110,517	110,919		2,478		2,478		113,397				3,461	XXX	XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					83,735,680	84,097,160	84,434,921	81,296,419		794,835		794,835		84,604,310		(868,630)	(868,630)	1,570,812	XXX	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 4					83,735,680	84,097,160	84,434,921	81,296,419		794,835		794,835		84,604,310		(868,630)	(868,630)	1,570,812	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					83,735,680	84,097,160	84,434,921	81,296,419		794,835		794,835		84,604,310		(868,630)	(868,630)	1,570,812	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
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					121,962,073	124,092,680	125,270,399	122,110,630		793,040		793,040		125,416,725		(3,454,653)	(3,454,653)	2,432,222	XXX	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP	04/27/2026	Unknown	515.500	51,550		51,550							51,550				1,148	XXX	2.A PL
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					51,550	XXX	51,550							51,550				1,148	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	240,000.000	6,000,000		6,000,000	6,000,000						6,000,000				280,433	XXX	1.F PL
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					6,000,000	XXX	6,000,000	6,000,000						6,000,000				280,433	XXX	XXX
4509999997 – Subtotals - Preferred Stocks - Part 4					6,051,550	XXX	6,051,550	6,000,000						6,051,550				281,582	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					6,051,550	XXX	6,051,550	6,000,000						6,051,550				281,582	XXX	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
002824-10-0	ABBOTT LABORATORIES ORD	05/28/2026	SG AMERICAS SECURITIES LLC	28,288.000	2,423,992	XXX	407,657	3,544,204	(3,136,546)			(3,136,546)		407,657		2,016,335	2,016,335	35,643	XXX	XXX
00287Y-10-9	ABBVIE ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,146.000	234,396	XXX	203,015	261,850	(58,834)			(58,834)		203,015		31,381	31,381	3,965	XXX	XXX
005098-10-8	ACUSHNET HOLDINGS ORD	06/29/2026	Various	8,798.000	977,589	XXX	480,944	702,256	(221,312)			(221,312)		480,944		496,644	496,644	3,958	XXX	XXX
009066-10-1	AIRBNB CL A ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,544.000	219,050	XXX	236,160	209,552	26,608			26,608		236,160		(17,110)	(17,110)		XXX	XXX
02079K-10-7	ALPHABET CL C ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,319.000	471,181	XXX	150,644	413,902	(263,258)			(263,258)		150,644		320,537	320,537	277	XXX	XXX
02079K-30-5	ALPHABET CL A ORD	05/05/2026	SG AMERICAS SECURITIES LLC	4,704.000	1,693,776	XXX	244,243	1,472,352	(1,228,109)			(1,228,109)		244,243		1,449,533	1,449,533	988	XXX	XXX
023135-10-6	AMAZON COM ORD	05/05/2026	SG AMERICAS SECURITIES LLC	6,593.000	1,732,167	XXX	644,494	1,521,796	(877,302)			(877,302)		644,494		1,087,673	1,087,673		XXX	XXX
025816-10-9	AMERICAN EXPRESS ORD	05/05/2026	SG AMERICAS SECURITIES LLC	901.000	292,778	XXX	280,887							280,887		11,892	11,892	856	XXX	XXX
03027X-10-0	AMERICAN TOWER REIT	05/05/2026	SG AMERICAS SECURITIES LLC	774.000	136,707	XXX	134,002	135,891	(1,889)			(1,889)		134,002		2,704	2,704	2,701	XXX	XXX
030420-10-3	AMERICAN WATER WORKS ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,178.000	152,641	XXX	142,851	153,729	(10,878)			(10,878)		142,851		9,790	9,790	975	XXX	XXX
032095-10-1	AMPHENOL CL A ORD	05/05/2026	SG AMERICAS SECURITIES LLC	3,750.000	535,964	XXX	71,138	506,775	(435,637)			(435,637)		71,138		464,826	464,826	1,875	XXX	XXX
037833-10-0	APPLE ORD	05/05/2026	SG AMERICAS SECURITIES LLC	7,978.000	2,206,675	XXX	25,467	2,168,899	(2,143,432)			(2,143,432)		25,467		2,181,208	2,181,208	2,074	XXX	XXX
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD	05/05/2026	SG AMERICAS SECURITIES LLC	5,461.000	517,792	XXX	532,841	491,654	41,187			41,187		532,841		(15,048)	(15,048)		XXX	XXX
084670-70-2	BERKSHIRE HATHAWAY CL B ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,475.000	687,931	XXX	322,972	741,409	(418,436)			(418,436)		322,972		364,959	364,959		XXX	XXX
09260D-10-7	BLACKSTONE ORD	05/05/2026	Various	1,309.000	177,916	XXX	150,635							150,635		27,280	27,280	236	XXX	XXX
09290D-10-1	BLACKROCK ORD	05/05/2026	SG AMERICAS SECURITIES LLC	314.000	331,778	XXX	252,797	336,087	(83,290)			(83,290)		252,797		78,981	78,981	1,799	XXX	XXX
11135F-10-1	BROADCOM ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,322.000	558,125	XXX	455,691							455,691		102,434	102,434	859	XXX	XXX
115637-20-9	BROWN FORMAN CL B ORD	05/05/2026	SG AMERICAS SECURITIES LLC	2,506.000	68,594	XXX	65,306	65,306						65,306		3,287	3,287	1,158	XXX	XXX
125896-10-0	CMS ENERGY ORD	04/15/2026	SG AMERICAS SECURITIES LLC	2,141.000	166,678	XXX	114,427	149,720	(35,293)			(35,293)		114,427		52,250	52,250	1,220	XXX	XXX
127387-10-8	CADENCE DESIGN SYSTEMS ORD	05/05/2026	SG AMERICAS SECURITIES LLC	686.000	233,050	XXX	242,185	214,430	27,755			27,755		242,185		(9,135)	(9,135)		XXX	XXX
15118V-20-7	CELSIUS HOLDINGS ORD	05/05/2026	SG AMERICAS SECURITIES LLC	2,721.000	91,959	XXX	124,074							124,074		(32,115)	(32,115)		XXX	XXX
159864-10-7	CHRLS RIVER LABS ORD	05/05/2026	SG AMERICAS SECURITIES LLC	688.000	124,840	XXX	157,062	137,242	19,819			19,819		157,062		(32,222)	(32,222)		XXX	XXX
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD	05/01/2026	Various	12,679.000	2,201,417	XXX	3,488,056	2,646,741	841,315			841,315		3,488,056		(1,286,639)	(1,286,639)		XXX	XXX
166764-10-0	CHEVRON ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,858.000	352,445	XXX	159,688	283,178	(123,490)			(123,490)		159,688		192,757	192,757	3,307	XXX	XXX
184496-10-7	CLEAN HARBORS ORD	05/20/2026	Various	3,948.000	1,175,926	XXX	768,265	925,727	(157,462)			(157,462)		768,265		407,661	407,661		XXX	XXX
21037X-10-0	CONSTELLATION SOFTWARE ORD	05/05/2026	SG AMERICAS SECURITIES LLC	72.000	133,143	XXX	168,102	172,782	(4,680)			(4,680)		168,102		(34,958)	(34,958)	122	XXX	XXX
228368-10-6	CROWN HOLDINGS ORD	05/05/2026	SG AMERICAS SECURITIES LLC	4,190.000	423,596	XXX	432,138							432,138		(8,542)	(8,542)		XXX	XXX
235851-10-2	DANAHER ORD	05/05/2026	Various	6,604.000	1,279,324	XXX	503,734	1,511,788	(1,008,054)			(1,008,054)		503,734		775,590	775,590	4,755	XXX	XXX
25754A-20-1	DOMINOS PIZZA ORD	05/05/2026	SG AMERICAS SECURITIES LLC	590.000	208,291	XXX	245,014	245,924	(910)			(910)		245,014		(36,722)	(36,722)	1,174	XXX	XXX
29362U-10-4	ENTEGRIS ORD	05/05/2026	SG AMERICAS SECURITIES LLC	3,356.000	487,167	XXX	310,296	282,743	27,553			27,553		310,296		176,871	176,871	453	XXX	XXX
30034W-10-6	EVERGY ORD	04/15/2026	SG AMERICAS SECURITIES LLC	2,635.000	214,825	XXX	131,295	191,011	(59,716)			(59,716)		131,295		83,530	83,530	1,831	XXX	XXX
30040W-10-8	EVERSOURCE ENERGY ORD	04/15/2026	SG AMERICAS SECURITIES LLC	2,185.000	150,265	XXX	157,195	147,116	10,079			10,079		157,195		(6,930)	(6,930)	1,721	XXX	XXX
30231G-10-2	EXXON MOBIL ORD	05/05/2026	SG AMERICAS SECURITIES LLC	3,751.000	567,918	XXX	219,740	451,395	(231,655)			(231,655)		219,740		348,178	348,178	3,864	XXX	XXX
30303M-10-2	META PLATFORMS CL A ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,466.000	941,140	XXX	192,178	967,692	(775,514)			(775,514)		192,178		748,962	748,962	770	XXX	XXX
33767E-20-2	FIRSTSERVICE SUB VTG ORD	05/05/2026	SG AMERICAS SECURITIES LLC	519.000	71,448	XXX	86,309	80,720	5,589			5,589		86,309		(14,861)	(14,861)	256	XXX	XXX
369550-10-8	GENERAL DYNAMICS ORD	05/05/2026	SG AMERICAS SECURITIES LLC	3,761.000	1,255,796	XXX	983,557	1,266,178	(282,622)			(282,622)		983,557		272,239	272,239	11,621	XXX	XXX
40171V-10-0	GUIDEWIRE SOFTWARE ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,341.000	189,728	XXX	254,244							254,244		(64,516)	(64,516)		XXX	XXX
426281-10-1	JACK HENRY AND ASSOCIATES ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,676.000	254,869	XXX	291,193	305,836	(14,644)			(14,644)		291,193		(36,324)	(36,324)	1,022	XXX	XXX
427866-10-8	HERSHEY FOODS ORD	05/05/2026	SG AMERICAS SECURITIES LLC	734.000	137,042	XXX	146,209	133,573	12,635			12,635		146,209		(9,166)	(9,166)	1,066	XXX	XXX
437076-10-2	HOME DEPOT ORD	05/05/2026	SG AMERICAS SECURITIES LLC	497.000	163,602	XXX	12,470	171,018	(158,548)			(158,548)		12,470		151,132	151,132	1,158	XXX	XXX
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD	05/05/2026	SG AMERICAS SECURITIES LLC	416.000	146,093	XXX	119,740	141,469	(21,729)			(21,729)		119,740		26,354	26,354	574	XXX	XXX
46625H-10-0	JPMORGAN CHASE ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,361.000	423,715	XXX	406,121							406,121		17,594	17,594	2,042	XXX	XXX
478160-10-4	JOHNSON & JOHNSON ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,837.000	413,708	XXX	93,173	380,167	(286,995)			(286,995)		93,173		320,536	320,536	2,388	XXX	XXX
482480-10-0	KLA ORD	05/05/2026	SG AMERICAS SECURITIES LLC	302.000	538,012	XXX	111,556	366,954	(255,398)			(255,398)		111,556		426,456	426,456	574	XXX	XXX
512807-30-6	LAM RESEARCH ORD	05/05/2026	SG AMERICAS SECURITIES LLC	7,343.000	1,947,732	XXX	186,654	1,256,975	(1,070,321)			(1,070,321)		186,654		1,761,078	1,761,078	3,818	XXX	XXX
518439-10-4	ESTEE LAUDER CL A ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,403.000	110,345	XXX	127,985	146,922	(18,937)			(18,937)		127,985		(17,640)	(17,640)	491	XXX	XXX
52110M-10-9	LAZARD ORD	06/09/2026	Various	89,516.000	4,248,479	XXX	4,364,576	4,346,897	17,679			17,679		4,364,576		(116,097)	(116,097)	86,161	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
532457-10-8	ELI LILLY ORD	05/05/2026	SG AMERICAS SECURITIES LLC	695.000	659,206	XXX	523,432	746,903	(223,471)			(223,471)		523,432		135,774	135,774	1,202	XXX	XXX
573284-10-6	MARTIN MARIETTA MATERIALS ORD	05/05/2026	SG AMERICAS SECURITIES LLC	332.000	203,598	XXX	194,959							194,959		8,639	8,639		XXX	XXX
57636Q-10-4	MASTERCARD CL A ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,193.000	599,852	XXX	599,930							599,930		(77)	(77)	1,038	XXX	XXX
580135-10-1	MCDONALD'S ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,423.000	418,458	XXX	431,360	434,911	(3,551)			(3,551)		431,360		(12,902)	(12,902)	2,647	XXX	XXX
594918-10-4	MICROSOFT ORD	05/05/2026	SG AMERICAS SECURITIES LLC	4,857.000	2,048,440	XXX	117,394	2,348,942	(2,231,549)			(2,231,549)		117,394		1,931,046	1,931,046	4,420	XXX	XXX
617446-44-8	MORGAN STANLEY ORD	06/10/2026	SG AMERICAS SECURITIES LLC	7,092.000	1,449,893	XXX	20,975	1,259,043	(1,238,068)			(1,238,068)		20,975		1,428,918	1,428,918	13,516	XXX	XXX
617700-10-9	MORNINGSTAR ORD	06/03/2026	SG AMERICAS SECURITIES LLC	2,331.000	416,570	XXX	522,309	413,758	36,298			36,298		522,309		(105,739)	(105,739)	2,118	XXX	XXX
64110L-10-6	NETFLIX ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,368.000	120,528	XXX	131,920							131,920		(11,392)	(11,392)		XXX	XXX
65339F-10-1	NEXTERA ENERGY ORD	05/05/2026	SG AMERICAS SECURITIES LLC	4,144.000	388,061	XXX	291,051	332,680	(41,629)			(41,629)		291,051		97,009	97,009	2,583	XXX	XXX
654106-10-3	NIKE CL B ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,779.000	79,315	XXX	126,380	113,340	13,040			13,040		126,380		(47,065)	(47,065)	1,459	XXX	XXX
65473P-10-5	NISOURCE ORD	04/15/2026	SG AMERICAS SECURITIES LLC	6,291.000	296,867	XXX	166,298	262,712	(96,414)			(96,414)		166,298		130,569	130,569	1,887	XXX	XXX
67066G-10-4	NVIDIA ORD	05/05/2026	SG AMERICAS SECURITIES LLC	15,127.000	3,018,589	XXX	2,518,751	771,924	(317,465)			(317,465)		2,518,751		499,838	499,838	151	XXX	XXX
67103H-10-7	O REILLY AUTOMOTIVE ORD	05/05/2026	SG AMERICAS SECURITIES LLC	917.000	86,751	XXX	56,892	83,640	(26,747)			(26,747)		56,892		29,858	29,858		XXX	XXX
68902V-10-7	OTIS WORLDWIDE ORD	05/05/2026	SG AMERICAS SECURITIES LLC	2,876.000	220,308	XXX	232,696	251,219	(18,523)			(18,523)		232,696		(12,388)	(12,388)	1,208	XXX	XXX
697435-10-5	PALO ALTO NETWORKS ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,178.000	213,042	XXX	228,869	216,988	11,881			11,881		228,869		(15,827)	(15,827)		XXX	XXX
701094-10-4	PARKER HANNIFIN ORD	05/05/2026	SG AMERICAS SECURITIES LLC	811.000	745,493	XXX	286,497	712,837	(426,340)			(426,340)		286,497		458,996	458,996	1,460	XXX	XXX
713448-10-8	PEPSICO ORD	05/05/2026	SG AMERICAS SECURITIES LLC	745.000	115,391	XXX	116,318							116,318		(927)	(927)		XXX	XXX
717081-10-3	PFIZER ORD	05/05/2026	SG AMERICAS SECURITIES LLC	8,706.000	230,800	XXX	250,646	216,779	33,866			33,866		250,646		(19,846)	(19,846)	3,744	XXX	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD	05/13/2026	SG AMERICAS SECURITIES LLC	26,015.000	4,805,827	XXX	2,691,959	4,172,806	(1,480,847)			(1,480,847)		2,691,959		2,113,868	2,113,868	76,484	XXX	XXX
742718-10-9	PROCTER & GAMBLE ORD	05/05/2026	SG AMERICAS SECURITIES LLC	2,786.000	399,354	XXX	413,001	399,262	13,739			13,739		413,001		(13,647)	(13,647)	4,323	XXX	XXX
743606-10-5	PROSPERITY BANCSHARES ORD	06/08/2026	Various	92,347.000	6,365,496	XXX	5,138,695	6,382,101	(1,243,406)			(1,243,406)		5,138,695		1,226,801	1,226,801	110,816	XXX	XXX
75513E-10-1	RTX ORD	05/05/2026	SG AMERICAS SECURITIES LLC	6,007.000	1,144,038	XXX	531,146	1,101,684	(570,538)			(570,538)		531,146		612,892	612,892	4,085	XXX	XXX
778296-10-3	ROSS STORES ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,569.000	356,455	XXX	243,698	282,640	(38,942)			(38,942)		243,698		112,757	112,757	698	XXX	XXX
78409V-10-4	S&P GLOBAL ORD	05/05/2026	SG AMERICAS SECURITIES LLC	646.000	282,738	XXX	315,107	337,593	(22,487)			(22,487)		315,107		(32,368)	(32,368)	627	XXX	XXX
79466L-30-2	SALESFORCE ORD	05/22/2026	SG AMERICAS SECURITIES LLC	33,727.000	6,099,030	XXX	5,314,743	8,934,620	(3,619,876)			(3,619,876)		5,314,743		784,287	784,287	28,870	XXX	XXX
800422-10-7	JOHN B SANFILIPPO AND SON ORD	04/15/2026	SG AMERICAS SECURITIES LLC	1,908.000	155,451	XXX	120,662	134,705	(14,043)			(14,043)		120,662		34,790	34,790		XXX	XXX
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,099.000	89,697	XXX	86,527							86,527		3,170	3,170		XXX	XXX
82982T-10-6	SITIME ORD	06/29/2026	Various	688.000	417,799	XXX	71,815	242,995	(171,180)			(171,180)		71,815		345,984	345,984		XXX	XXX
861025-10-4	STOCK YARDS BANCORP ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,370.000	98,334	XXX	95,575	88,982	6,593			6,593		95,575		2,760	2,760	438	XXX	XXX
871607-10-7	SYNOPSYS ORD	05/05/2026	SG AMERICAS SECURITIES LLC	435.000	212,382	XXX	211,936	204,328	7,607			7,607		211,936		446	446		XXX	XXX
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	05/05/2026	Various	1,086.000	419,186	XXX	84,285	330,025	(245,740)			(245,740)		84,285		334,902	334,902	3,205	XXX	XXX
88160R-10-1	TESLA ORD	05/05/2026	SG AMERICAS SECURITIES LLC	123.000	48,132	XXX	15,009	55,316	(40,306)			(40,306)		15,009		33,123	33,123		XXX	XXX
882508-10-4	TEXAS INSTRUMENTS ORD	05/05/2026	SG AMERICAS SECURITIES LLC	2,181.000	558,061	XXX	392,035	378,382	13,653			13,653		392,035		166,026	166,026	4,506	XXX	XXX
883556-10-2	THERMO FISHER SCIENTIFIC ORD	05/05/2026	SG AMERICAS SECURITIES LLC	633.000	312,918	XXX	34,777	366,792	(332,015)			(332,015)		34,777		278,141	278,141	570	XXX	XXX
902252-10-5	TYLER TECHNOLOGIES ORD	05/05/2026	SG AMERICAS SECURITIES LLC	834.000	280,925	XXX	476,231	378,594	97,636			97,636		476,231		(195,306)	(195,306)		XXX	XXX
90353T-10-0	UBER TECHNOLOGIES ORD	05/05/2026	SG AMERICAS SECURITIES LLC	3,462.000	259,290	XXX	278,631							278,631		(19,341)	(19,341)		XXX	XXX
907818-10-8	UNION PACIFIC ORD	05/05/2026	SG AMERICAS SECURITIES LLC	2,276.000	585,350	XXX	558,156	526,484	31,672			31,672		558,156		27,194	27,194	3,141	XXX	XXX
91324P-10-2	UNITEDHEALTH GRP ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,064.000	382,314	XXX	321,051	351,237	(30,187)			(30,187)		321,051		61,263	61,263	2,351	XXX	XXX
92826C-83-9	VISA CL A ORD	05/05/2026	SG AMERICAS SECURITIES LLC	2,192.000	689,924	XXX	721,490							721,490		(31,566)	(31,566)	1,469	XXX	XXX
934550-20-3	WARNER MUSIC GROUP CL A ORD	05/05/2026	SG AMERICAS SECURITIES LLC	2,486.000	71,875	XXX	90,709	76,246	14,463			14,463		90,709		(18,833)	(18,833)	472	XXX	XXX
94106L-10-9	WASTE MANAGEMENT ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,424.000	319,259	XXX	309,794	312,867	(3,073)			(3,073)		309,794		9,465	9,465	1,346	XXX	XXX
98978V-10-3	ZOETIS CL A ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,585.000	182,763	XXX	237,704	199,425	38,279			38,279		237,704		(54,940)	(54,940)	1,680	XXX	XXX
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD	04/20/2026	SG AMERICAS SECURITIES LLC	78,264.000	477,948	XXX	807,684	795,945	11,740			11,740		807,684		(329,736)	(329,736)		XXX	XXX
G1151C-10-1	ACCENTURE CL A ORD	06/24/2026	SG AMERICAS SECURITIES LLC	36,303.000	4,797,895	XXX	4,765,301	8,062,683	(4,578,381)			(4,578,381)		4,765,301		32,595	32,595	108,157	XXX	XXX
G8473T-10-0	STERIS ORD	05/05/2026	SG AMERICAS SECURITIES LLC	1,007.000	220,032	XXX	198,567	133,098	(45,869)			(45,869)		198,567		21,464	21,464	331	XXX	XXX
H01301-12-8	ALCON ORD	05/05/2026	SG AMERICAS SECURITIES LLC	5,054.000	382,937	XXX	386,097	398,306	(12,208)			(12,208)		386,097		(3,161)	(3,161)	43	XXX	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded					73,798,176	XXX	51,128,038	72,462,648	(29,097,058)			(29,097,058)		51,128,038		22,670,139	22,670,139	578,797	XXX	XXX
Common Stocks: Exchange Traded Funds																				
464288-84-4	ISHARES:US OIL E&S ETF	05/05/2026	SG AMERICAS SECURITIES LLC	5,933.000	182,275	XXX	140,692	123,822	16,870			16,870		140,692		41,583	41,583	379	XXX	XXX
464288-85-1	ISHARES:US O&G E&P ETF	05/05/2026	SG AMERICAS SECURITIES LLC	1,836.000	218,256	XXX	179,099	163,881	15,218			15,218		179,099		39,156	39,156	1,015	XXX	XXX
46432F-83-4	ISHARES:CORE MSCI TIS	05/13/2026	Various	260,000.000	24,289,621	XXX	19,641,813	21,994,700	(2,352,887)			(2,352,887)		19,641,813		4,647,808	4,647,808		XXX	XXX
81369Y-86-0	SEL SECTOR:RE SS SPDR	05/05/2026	SG AMERICAS SECURITIES LLC	10,818.000	473,749	XXX	427,815	436,452	(8,637)			(8,637)		427,815		45,934	45,934	2,932	XXX	XXX
81369Y-88-6	SEL SECTOR:UTL SS SPDR	05/05/2026	SG AMERICAS SECURITIES LLC	4,459.000	204,322	XXX	143,100	190,355	(47,254)			(47,254)		143,100		61,222	61,222	1,382	XXX	XXX
5819999999 – Common Stocks: Exchange Traded Funds					25,368,223	XXX	20,532,519	22,909,210	(2,376,691)			(2,376,691)		20,532,519		4,835,704	4,835,704	5,708	XXX	XXX
5989999997 – Subtotals - Common Stocks - Part 4					99,166,399	XXX	71,660,557	95,371,858	(31,473,749)			(31,473,749)		71,660,557		27,505,843	27,505,843	584,505	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					99,166,399	XXX	71,660,557	95,371,858	(31,473,749)			(31,473,749)		71,660,557		27,505,843	27,505,843	584,505	XXX	XXX
5999999999 – Subtotals Preferred and Common Stocks					105,217,949	XXX	77,712,107	101,371,858	(31,473,749)			(31,473,749)		77,712,107		27,505,843	27,505,843	866,087	XXX	XXX
6009999999 – Totals					227,180,022	XXX	202,982,505	223,482,489	(31,473,749)	793,040		(30,680,709)		203,128,832		24,051,190	24,051,190	3,298,309	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	*
Bank of America – Charlotte, NC					4,205,525	9,662,553	11,060,136	XXX
PNC Bank, N.A. – Pittsburgh, PA					(89,506,098)	(91,828,408)	(90,437,251)	XXX
Citizens Bank – Providence, RI					1,187,812	1,458,654	3,456,026	XXX
JP Morgan – Colombus, OH					339,344	398,620	479,768	XXX
State Street – New York, NY					707,092	178,230	732,306	XXX
0199998 – Deposits in 1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories					4,990	54,799	54,897	XXX
0199999 – Total open depositories					(83,061,335)	(80,075,552)	(74,654,118)	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					(83,061,335)	(80,075,552)	(74,654,118)	XXX
0499999 – Cash in company's office			XXX	XXX				XXX
0599999 – Total					(83,061,335)	(80,075,552)	(74,654,118)	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		06/25/2026	3.580	XXX	59,160,269	337,149	530,439
8309999999 – All Other Money Market Mutual Funds						59,160,269	337,149	530,439
8589999999 – Total Cash Equivalents (Unaffiliated)						59,160,269	337,149	530,439
8609999999 – Total cash equivalents						59,160,269	337,149	530,439