QUARTERLY STATEMENT

AS OF JUNE 30, 2026
OF THE CONDITION AND AFFAIRS OF THE

AMICA PROPERTY AND CASUALTY INSURANCE COMPANY

NAIC Group Code 0028, 0028 (Current) (Prior) NAIC Company Code 12287 Employer's ID Number 26-0115568

Organized under the Laws of	RI	State of Domicile or Port of Entry	RI
Country of Domicile	US		
Incorporated/Organized	05/11/2005	Commenced Business	01/01/2006
Statutory Home Office	100 Amica Way	Lincoln, RI, US 02865-1156	
Main Administrative Office	100 Amica Way Lincoln, RI, US 02865-1156	800-652-6422 (Telephone Number)	
Mail Address	P.O. Box 6008	Providence, RI, US 02940-6008	
Primary Location of Books and Records	100 Amica Way Lincoln, RI, US 02865-1156	800-652-6422 (Telephone Number)	
Internet Website Address	www.amica.com		
Statutory Statement Contact	Michael Lee Baker, Jr.	800-652-6422-22365 (Telephone Number)	
	mbakerjr@amica.com (E-Mail Address)	401-334-3657 (Fax Number)	

OFFICERS

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

OTHER

Scott Everett Boyd, 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
Sean Francis Welch, Senior Vice President

DIRECTORS OR TRUSTEES

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

State of Rhode Island
County of Providence SS

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

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

Subscribed and sworn to before me
this 13th day of
August , 2026
x Ann Marie Octeau

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

ANN MARIE OCTEAU
NOTARY PUBLIC
RHODE ISLAND

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	76,126,761		76,126,761	75,388,209
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks				
3. Mortgage loans on real estate:				
3.1 First liens	3,427,919		3,427,919	3,467,654
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $...... encumbrances)				
4.2 Properties held for the production of income (less $...... encumbrances)				
4.3 Properties held for sale (less $...... encumbrances)				
5. Cash ($......319,055), cash equivalents ($......623,420) and short-term investments ($......)	942,475		942,475	2,629,513
6. Contract loans (including $...... premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities	313		313	307
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	80,497,468		80,497,468	81,485,683
13. Title plants less $...... charged off (for Title insurers only)				
14. Investment income due and accrued	764,352		764,352	752,549
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,250,653	22,514	2,228,139	2,502,237
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $...... earned but unbilled premiums)	6,526,665		6,526,665	7,699,979
15.3 Accrued retrospective premiums ($......) and contracts subject to redetermination ($......)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,871,550		3,871,550	3,696,328
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	12,270		12,270	27,492
18.2 Net deferred tax asset				93,457
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($......)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				419,543
24. Health care ($......) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	410,404	260,191	150,213	156,845
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	94,333,362	282,705	94,050,657	96,834,113
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	94,333,362	282,705	94,050,657	96,834,113
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. Receivable for other surcharges	150,213		150,213	156,327
2502. Miscellaneous receivable				518
2503. Prepaid expenses	260,191	260,191		
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	410,404	260,191	150,213	156,845

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $......)		
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses		
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	520,759	708,705
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)		72,237
7.1	Current federal and foreign income taxes (including $...... on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $...... and interest thereon $......		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $......13,884,411 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)		
10.	Advance premium	61,732	56,271
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	14,371,452	17,147,632
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	13,487	13,134
15.	Remittances and items not allocated		
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	715,233	
20.	Derivatives		
21.	Payable for securities	207,671	
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	27,389	25,703
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	15,917,723	18,023,682
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	15,917,723	18,023,682
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock	3,500,000	3,500,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other-than-special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	48,120,193	48,120,193
35.	Unassigned funds (surplus)	26,512,741	27,190,238
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)	78,132,934	78,810,431
38.	Totals (Page 2, Line 28, Col. 3)	94,050,657	96,834,113
Details of Write-Ins			
2501.	Reserve for other surcharges	27,389	25,703
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	27,389	25,703
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	Underwriting Income			
1.	Premiums earned:			
	1.1. Direct (written $......24,255,302)	26,893,894	30,980,125	61,033,988
	1.2. Assumed (written $......)			
	1.3. Ceded (written $......24,255,302)	26,893,894	30,980,125	61,033,988
	1.4 Net (written $......)			
Deductions:				
2.	Losses incurred (current accident year $):			
	2.1 Direct	15,705,738	18,311,158	38,427,401
	2.2 Assumed			
	2.3 Ceded	15,705,738	18,311,158	38,427,401
	2.4 Net			
3.	Loss adjustment expenses incurred			
4.	Other underwriting expenses incurred	1,501,082	1,039,444	2,158,346
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	1,501,082	1,039,444	2,158,346
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(1,501,082)	(1,039,444)	(2,158,346)
	Investment Income			
9.	Net investment income earned	1,599,342	1,517,413	3,078,690
10.	Net realized capital gains (losses) less capital gains tax of $......(85,146)	(333,746)	(82,666)	(197,040)
11.	Net investment gain (loss) (Lines 9 + 10)	1,265,596	1,434,747	2,881,650
	Other Income			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $......77,400 amount charged off $......350,233)	(272,833)	(339,749)	(754,696)
13.	Finance and service charges not included in premiums	94,565	65,032	169,607
14.	Aggregate write-ins for miscellaneous income		(90,000)	(90,351)
15.	Total other income (Lines 12 through 14)	(178,268)	(364,717)	(675,440)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(413,754)	30,586	47,864
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(413,754)	30,586	47,864
19.	Federal and foreign income taxes incurred	(57,698)	53,307	14,243
20.	Net income (Line 18 minus Line 19) (to Line 22)	(356,056)	(22,721)	33,621
	Capital and Surplus Account			
21.	Surplus as regards policyholders, December 31 prior year	78,810,431	78,764,909	78,764,909
22.	Net income (from Line 20)	(356,056)	(22,721)	33,621
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $......		(12,302)	
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	(93,457)	(3,270)	
27.	Change in nonadmitted assets	(227,984)	(38,107)	11,901
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			
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(677,497)	(76,400)	45,522
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	78,132,934	78,688,509	78,810,431
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.	Penalties of regulatory authorities		(90,000)	(90,351)
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)		(90,000)	(90,351)
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)			

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	(1,313,540)	74,703	(244,027)
2.	Net investment income	1,578,724	1,524,340	3,029,541
3.	Miscellaneous income	(169,599)	(362,783)	(707,411)
4.	Total (Lines 1 to 3)	95,585	1,236,260	2,078,103
5.	Benefit and loss related payments	175,222	(245,317)	28,174
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,761,266	1,267,825	2,578,941
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $...... tax on capital gains (losses)	(158,066)	18,811	8,871
10.	Total (Lines 5 through 9)	1,778,422	1,041,319	2,615,986
11.	Net cash from operations (Line 4 minus Line 10)	(1,682,837)	194,941	(537,883)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	9,048,621	4,826,232	11,565,623
	12.2 Stocks			
	12.3 Mortgage loans	39,736	39,425	194,520
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	744		
	12.7 Miscellaneous proceeds	207,671		14
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,296,772	4,865,657	11,760,157
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	10,197,993	4,788,702	11,128,527
	13.2 Stocks			
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	6	6	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	10,197,999	4,788,708	11,128,527
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)	(901,227)	76,949	631,630
	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)	897,026	(3,845)	286,317
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	897,026	(3,845)	286,317
	Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,687,038)	268,045	380,064
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,629,513	2,249,449	2,249,449
	19.2 End of period (Line 18 plus Line 19.1)	942,475	2,517,494	2,629,513

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 Property and Casualty 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	$ (356,056)	$ 33,621
(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	$ (356,056)	$ 33,621
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 78,132,934	$ 78,810,431
(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	$ 78,132,934	$ 78,810,431

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 the security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages, was 72.8%.

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

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$ 3,427,919	$	$ 3,427,919
(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	$	$	$	$	$ 3,427,919	$	$ 3,427,919
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$	$	$	$ 3,467,654	$	$ 3,467,654
(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	$	$	$	$	$ 3,467,654	$	$ 3,467,654

(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 $65,230 after an other-than-temporary impairment of $43,054.

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With allowance for credit losses	$	$	$	$	$	$	$
2. No allowance for credit losses					65,230		65,230
3. Total (1+2)	$	$	$	$	$ 65,230	$	$ 65,230
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	$	$	$	$	$ 65,230	$	$ 65,230
b. Prior Year							
1. With allowance for credit losses	$	$	$	$	$	$	$
2. No allowance for credit losses					65,230		65,230
3. Total (1+2)	$	$	$	$	$ 65,230	$	$ 65,230
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	$	$	$	$	$ 65,230	$	$ 65,230

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 Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. Average recorded investment	$	$	$	$	$ 65,230	$	$ 65,230
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	$	$	$	$	$ 97,269	$	$ 97,269
2. Interest income recognized					2,417		2,417
3. Recorded investments on nonaccrual status							
4. Amount of interest income recognized using a cash-basis method of accounting					2,823		2,823

(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	$ 168,803
2. 12 months or longer	1,526,118
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	$ 16,417,110
2. 12 months or longer	13,066,735

(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)

	Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted – Current Year (1) Total General Account (G/A)	(2) G/A Supporting Protected Cell Account Activity	(3) Total Protected Cell Account Restricted Assets	(4) Protected Cell Account Assets Supporting G/A Activity	(5) Total (1 + 3)	(6) Total From Prior Year	(7) 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							
j.	On deposit with states	3,354,396				3,354,396	3,352,400	1,996
k.	On deposit with other regulatory bodies							
l.	Pledged as collateral to FHLB (including assets backing funding agreements)							
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)	$ 3,354,396	$	$	$	$ 3,354,396	$ 3,352,400	$ 1,996

	Restricted Asset Category	Current Year (8) Total Nonadmitted Restricted	(9) Total Admitted Restricted (5 - 8)	(10) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(11) Admitted Restricted to Total Admitted Assets, %	(12) Amount Reported in General Interrogatories	(13) Difference from Note and Annual GI	(14) 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					XXX	XXX	26.27
j.	On deposit with states		3,354,396	3.556	3.567	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)					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)	$	$ 3,354,396	3.556 %	3.567 %	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 - None

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

S. Aggregate Collateral Loans by Qualifying Investment Collateral - None

6. Joint Ventures, Partnerships and Limited Liability Companies - None

7. Investment Income

A. Due and Accrued Income Excluded from Surplus - No Significant Changes

Notes to the Financial Statements

7. Investment Income (Continued)

B. Total Amount Excluded

As of June 30, 2026, accrued interest income totaling $2,402 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	$ 764,352
2. Nonadmitted	$
3. Admitted	$ 764,352

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	$ 171,300	$ 9,041	$ 180,341	$ 162,364	$ 9,041	$ 171,405	$ 8,936	$	$ 8,936
(b) Statutory valuation allowance adjustments	120,376	9,041	129,417	26,119		26,119	94,257	9,041	103,298
(c) Adjusted gross deferred tax assets (1a - 1b)	50,924		50,924	136,245	9,041	145,286	(85,321)	(9,041)	(94,362)
(d) Deferred tax assets nonadmitted									
(e) Subtotal net admitted deferred tax asset (1c - 1d)	$ 50,924	$	$ 50,924	$ 136,245	$ 9,041	$ 145,286	$ (85,321)	$ (9,041)	$ (94,362)
(f) Deferred tax liabilities	50,924		50,924	51,829		51,829	(905)		(905)
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$	$	$	$ 84,416	$ 9,041	$ 93,457	$ (84,416)	$ (9,041)	$ (93,457)

(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	$	$	$	$ 93,457	$	$ 93,457	$ (93,457)	$	$ (93,457)
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)									
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date									
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	11,719,940	XXX	XXX	11,807,546	XXX	XXX	(87,606)
(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	50,924		50,924	51,829		51,829	(905)		(905)
(d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 50,924	$	$ 50,924	$ 145,286	$	$ 145,286	$ (94,362)	$	$ (94,362)

(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	18,447.201 %	18,585.093 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 78,132,934	$ 78,716,974

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)	$ 50,924	$	$ 136,245	$ 9,041	$ (85,321)	$ (9,041)
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)	$ 50,924	$	$ 136,245	$ 9,041	$ (85,321)	$ (9,041)
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	$ (57,698)	$ 14,243	$ (71,941)
(b) Foreign			
(c) Subtotal (1a+1b)	$ (57,698)	$ 14,243	$ (71,941)
(d) Federal income tax on net capital gains	(85,146)	(38,257)	(46,889)
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ (142,844)	$ (24,014)	$ (118,830)

	(1) 06/30/2026	(2) 12/31/2025	(3) Change (1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	$	$	$
(2) Unearned premium reserve	2,593	2,363	230
(3) Policyholder reserves			
(4) Investments			
(5) Deferred acquisition costs			
(6) Policyholder dividends accrual			
(7) Fixed assets			
(8) Compensation and benefits accrual			
(9) Pension accrual			
(10) Receivables - nonadmitted	4,728	6,779	(2,051)
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward			
(13) Other	163,979	153,222	10,757
(99) Subtotal (Sum of 2a1 through 2a13)	$ 171,300	$ 162,364	$ 8,936
(b) Statutory valuation allowance adjustment	120,376	26,119	94,257
(c) Nonadmitted			
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 50,924	$ 136,245	$ (85,321)
(e) Capital			
(1) Investments	$ 9,041	$ 9,041	$
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other			
(99) Subtotal (2e1+2e2+2e3+2e4)	$ 9,041	$ 9,041	$
(f) Statutory valuation allowance adjustment	9,041		9,041
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)		9,041	(9,041)
(i) Admitted deferred tax assets (2d + 2h)	$ 50,924	$ 145,286	$ (94,362)

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	$ 50,665	$ 51,593	$ (928)
(2) Fixed assets			
(3) Deferred and uncollected premium			
(4) Policyholder reserves			
(5) Other	259	236	23
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 50,924	$ 51,829	$ (905)
(b) Capital			
(1) Investments	$	$	$
(2) Real estate			
(3) Other			
(99) Subtotal (3b1+3b2+3b3)	$	$	$
(c) Deferred tax liabilities (3a99 + 3b99)	$ 50,924	$ 51,829	$ (905)
4. Net deferred tax assets/liabilities (2i - 3c)	$	$ 93,457	$ (93,457)

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	$ 180,341	$ 171,405	$ 8,936
Total deferred tax liabilities	50,924	51,829	(905)
Net deferred tax assets (liabilities)	$ 129,417	$ 119,576	$ 9,841
Statutory valuation allowance adjustment	129,417	26,119	103,298
Net deferred tax assets (liabilities) after statutory valuation allowance	$	$ 93,457	$ (93,457)
Tax effect of unrealized gains (losses)			
Change in net deferred income tax			$ (93,457)

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	$ (104,769)	21.000 %
Change in statutory valuation adjustment	103,298	-20.705
Change in non-admitted assets	(47,877)	9.597
Other	(39)	0.008
Total	$ (49,387)	9.899 %

	06/30/2026	Effective Tax Rate
Federal income taxes incurred	$ (57,698)	11.565 %
Tax on capital gains (losses)	(85,146)	17.067
Change in net deferred taxes	93,457	-18.733
Total statutory income taxes	$ (49,387)	9.899 %

	12/31/2025	Effective Tax Rate
Income before taxes	$ 2,017	21.000 %
Change in statutory valuation adjustment	(47,138)	-490.663
Change in non-admitted assets	2,499	26.012
Other	18,608	193.692
Total	$ (24,014)	-249.964 %

	12/31/2025	Effective Tax Rate
Federal income taxes incurred	$ 14,243	148.256 %
Tax on capital gains (losses)	(38,257)	-398.220
Change in net deferred taxes		
Total statutory income taxes	$ (24,014)	-249.964 %

Notes to the Financial Statements

9. Income Taxes (Continued)

E. Operating loss and tax credit carryforwards

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

(2) Income tax expense available for recoupment

The Company does not have any amounts of Federal income taxes incurred and available for recoupment in the event of future net losses.

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

F. Consolidated federal income tax return

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

a. Amica Mutual Insurance Company
b. Amica General Agency, LLC
c. Amica 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) - No Significant Changes

I. Alternative Minimum Tax (AMT) Credit - No Significant Changes

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

The Company reported $715,233 due to and $419,543 due from Amica Mutual Insurance Company at June 30, 2026 and December 31, 2025, respectively. The terms of the settlement require that these amounts are settled within 55 days.

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

F. Guarantees or Contingencies - None

G. Nature of Relationships that Could Affect Operations - No Significant Changes

H. Amount Deducted for Investment in Upstream Company - None

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

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

K. Foreign Subsidiary Value Using CARVM - None

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

M. All SCA Investments - None

N. Investment in Insurance SCAs - None

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

11. Debt - None

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

The Company has no employees. Management and other services are provided by its ultimate parent, Amica Mutual Insurance Company.

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

14. Liabilities, Contingencies and Assessments - None

15. Leases - None

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

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

A. Transfers of Receivables Reported as Sales - None

B. Transfer and Servicing of Financial Assets - None

C. Wash Sales

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

Notes to the Financial Statements

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

(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					
	Cash equivalents: All other money market mutual funds	$ 623,420	$	$	$	$ 623,420
	Total assets at fair value/NAV	$ 623,420	$	$	$	$ 623,420
b.	Liabilities at fair value					
	Total liabilities at fair value	$	$	$	$	$

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

As of June 30, 2026, the Company did not hold any investments with a Level 3 fair value measurement. There were no purchases, sales, or settlements of Level 3 assets during 2026 or 2025.

(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

The Company has no assets or liabilities measured at fair value in the Level 2 and Level 3 category.

(5) Derivative Fair Values

The Company did not hold derivative assets or liabilities at June 30, 2026.

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)
Issuer Credit Obligations	$ 24,214,885	$ 27,680,208	$ 3,750,534	$ 20,464,351	$	$	$
Asset-Backed Securities	47,071,877	48,446,553		47,071,877			
Mortgage Loans	3,165,930	3,427,919		3,165,930			
Cash	319,055	319,055	319,055				
All Other Money Market Funds	623,420	623,420	623,420				

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

In 2026, the Company began implementing changes to its dual-company underwriting model for personal auto business. Effective April 1, 2026, new business in nine states is being written through the Parent. Although the business is fully ceded under a 100% quota-share reinsurance agreement, this change is expected to result in lower direct premiums written and commissions for the Company in 2026.

B. Troubled Debt Restructuring - None

Notes to the Financial Statements

21. Other Items (Continued)

C. Other Disclosures

Assets with book values in the amount of $3,354,396 and $3,352,400 at June 30, 2026 and December 31, 2025, respectively, were on deposit with government authorities or trustees as required by law.

D. Business Interruption Insurance Recoveries - None

E. State and Federal Tax Credits - None

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

G. 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

As the result of the 100% quota share reinsurance agreement in the current and prior year, loss and loss adjusting reserves are $0 as of June 30, 2026. Consequently, there was no development of loss or loss adjusting reserves in the current year.

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 - None

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

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? NO

13.2 If yes, please complete the following:

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

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

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

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

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity`s offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? YES

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

1 Name of Custodian(s)	2 Custodian Address
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)

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

NONE

SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

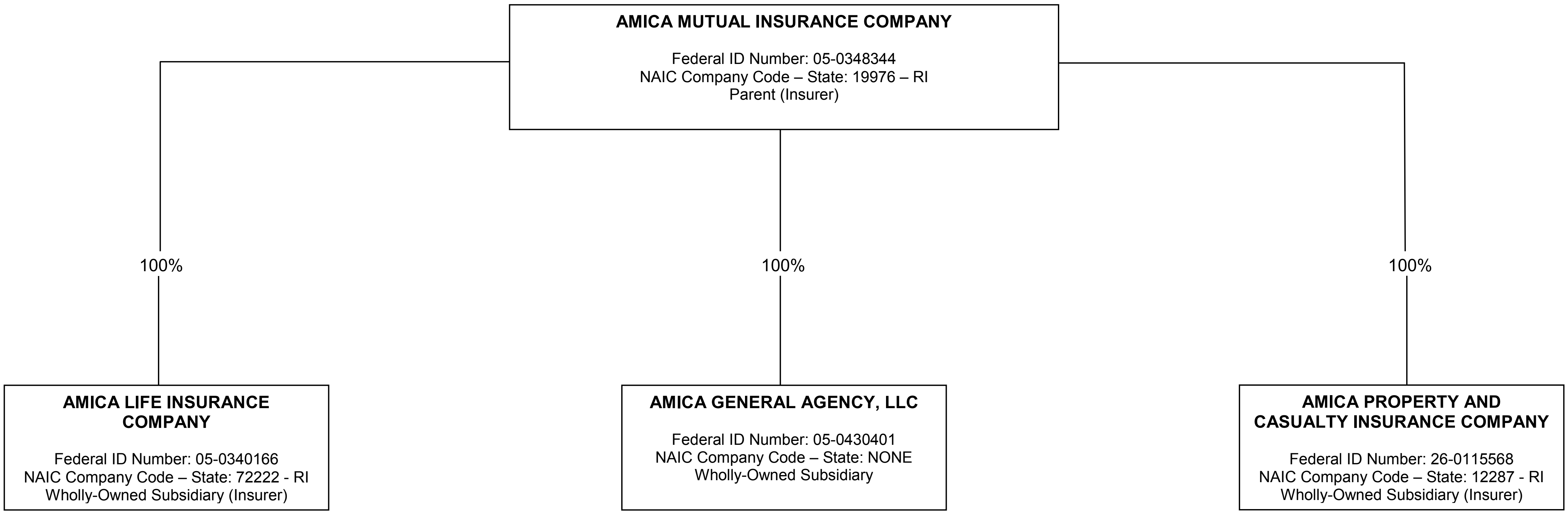
		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, Etc.		Active Status (a)	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1. Alabama	AL	N						
2. Alaska	AK	N						
3. Arizona	AZ	L	93,262	222,141	34,019	134,679	823,546	774,817
4. Arkansas	AR	N						
5. California	CA	N						
6. Colorado	CO	L	44,151	179,101	2,133	137,781	36,387	89,790
7. Connecticut	CT	L	1,251,246	2,250,047	890,280	1,418,086	2,005,827	1,249,665
8. Delaware	DE	N						
9. District of Columbia	DC	N						
10. Florida	FL	L	334,425	532,547	282,925	975,045	402,101	1,270,851
11. Georgia	GA	L	552,168	693,527	427,979	435,765	869,210	1,025,780
12. Hawaii	HI	N						
13. Idaho	ID	N						
14. Illinois	IL	L	70,170	154,445	655	63,984	24,747	4,365
15. Indiana	IN	L	22,749	26,859	75,812	35,628	41,700	33,181
16. Iowa	IA	N						
17. Kansas	KS	N						
18. Kentucky	KY	L	8,349	33,204	380	16,328		
19. Louisiana	LA	N						
20. Maine	ME	L	95,815	142,942	46,032	204,348		(8,567)
21. Maryland	MD	L	399,337	617,686	341,719	341,326	648,230	496,694
22. Massachusetts	MA	L	3,111,978	5,125,954	2,970,603	2,715,301	4,541,755	3,493,266
23. Michigan	MI	L						
24. Minnesota	MN	L	73,214	99,616	69,969	48,262	47,726	56,150
25. Mississippi	MS	N						
26. Missouri	MO	N						
27. Montana	MT	N						
28. Nebraska	NE	N						
29. Nevada	NV	L	79,698	129,771	127,190	44,162	112,367	4,337
30. New Hampshire	NH	L	161,770	249,691	73,959	172,707	298	22,852
31. New Jersey	NJ	L	4,828,458	5,180,327	3,252,912	2,341,174	7,112,787	9,575,223
32. New Mexico	NM	N						
33. New York	NY	L	3,164,984	3,217,750	3,420,974	2,694,911	4,451,122	3,731,864
34. North Carolina	NC	N						
35. North Dakota	ND	N						
36. Ohio	OH	L	33,782	83,791	25,084	131,764	44,185	138,196
37. Oklahoma	OK	N						
38. Oregon	OR	L	393,578	560,742	431,130	354,363	831,119	615,393
39. Pennsylvania	PA	L	535,871	507,524	259,356	107,328	292,643	327,512
40. Rhode Island	RI	L	715,815	998,745	645,652	571,821	1,360,974	1,326,653
41. South Carolina	SC	L						
42. South Dakota	SD	N						
43. Tennessee	TN	L	59,181	125,723	14,885	32,143	43,883	96,774
44. Texas	TX	L	7,256,789	8,471,376	4,294,012	5,313,164	8,519,580	10,665,061
45. Utah	UT	N						
46. Vermont	VT	N						
47. Virginia	VA	L	81,749	180,808	8,811	50,238	29,045	30,346
48. Washington	WA	L	868,720	1,526,913	744,576	804,891	1,846,957	1,250,017
49. West Virginia	WV	N						
50. Wisconsin	WI	L	18,043	27,646	2,667	2,244		23,281
51. Wyoming	WY	N						
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N						
58. Aggregate other alien	OT	XXX						
59. Totals		XXX	24,255,302	31,338,876	18,443,714	19,147,443	34,086,189	36,293,501
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 27
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 30

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	UDP					NO	
0028	Amica Mutual Insurance Group	72222	05-0340166				Amica Life Insurance Company	RI	IA	Amica Mutual Insurance Company	OWNERSHIP	100.000	Amica Mutual Insurance Company	NO	
0028	Amica Mutual Insurance Group		05-0430401				Amica General Agency, LLC	RI	NIA	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	RE	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	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire				
2.1 Allied lines				
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				
5.1 Commercial multiple peril (non-liability portion)				
5.2 Commercial multiple peril (liability portion)				
6. Mortgage guaranty				
8. Ocean marine				
9.1 Inland marine				
9.2 Pet insurance				
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims made				
12. Earthquake				
13.1 Comprehensive (hospital and medical) individual				
13.2 Comprehensive (hospital and medical) group				
14. Credit accident and health				
15.1 Vision only				
15.2 Dental only				
15.3 Disability income				
15.4 Medicare supplement				
15.5 Medicaid Title XIX				
15.6 Medicare Title XVIII				
15.7 Long-term care				
15.8 Federal employees health benefits plan				
15.9 Other health				
16. Workers' compensation				
17.1 Other liability occurrence				
17.2 Other liability-claims made				
17.3 Excess workers' compensation				
18.1 Products liability - occurrence				
18.2 Products liability - claims made				
19.1 Private passenger auto no-fault (personal injury protection)	2,092,550	1,051,195	50.235	52.093
19.2 Other private passenger auto liability	14,590,489	9,898,057	67.839	70.222
19.3 Commercial auto no-fault (personal injury protection)				
19.4 Other commercial auto liability				
21.1 Private passenger auto physical damage	10,210,855	4,756,486	46.583	45.085
21.2 Commercial auto physical damage				
22. Aircraft (all perils)				
23. Fidelity				
24. Surety				
26. Burglary and theft				
27. Boiler and machinery				
28. Credit				
29. International				
30. Warranty				
31. Reinsurance - nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance - nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business				
35. Totals	26,893,894	15,705,738	58.399	59.106
Details of Write-Ins				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. Summary of remaining write-ins for Line 34 from overflow page				

PART 2 – DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire			
2.1	Allied lines			
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			
5.1	Commercial multiple peril (non-liability portion)			
5.2	Commercial multiple peril (liability portion)			
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine			
9.2	Pet insurance			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims made			
12.	Earthquake			
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disability income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation			
17.1	Other liability occurrence			
17.2	Other liability-claims made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence			
18.2	Products liability - claims made			
19.1	Private passenger auto no-fault (personal injury protection)	904,372	2,000,361	2,365,197
19.2	Other private passenger auto liability	5,457,923	13,090,398	16,960,929
19.3	Commercial auto no-fault (personal injury protection)			
19.4	Other commercial auto liability			
21.1	Private passenger auto physical damage	3,927,967	9,164,543	12,012,750
21.2	Commercial auto physical damage			
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - nonproportional assumed property	XXX	XXX	XXX
32.	Reinsurance - nonproportional assumed liability	XXX	XXX	XXX
33.	Reinsurance - nonproportional assumed financial lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	10,290,262	24,255,302	31,338,876
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

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year End Known Case Loss and LAE Reserves	Prior Year End IBNR Loss and LAE Reserves	Total Prior Year End Loss and LAE Reserves (Cols. 1+2)	2026 Loss and LAE Payments on Claims Reported as of Prior Year End	2026 Loss and LAE Payments on Claims Unreported as of Prior Year End	Total 2026 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
1. 2023 + Prior													
2. 2024													
3. Subtotals 2024 + prior													
4. 2025													
5. Subtotals 2025 + prior													
6. 2026	XXX	XXX	XXX	XXX			XXX				XXX	XXX	XXX
7. Totals													
8. Prior year-end's surplus as regards policyholders	78,810										Col. 11, Line 7 As % of Col. 1, Line 7 %	Col. 12, Line 7 As % of Col. 2, Line 7 %	Col. 13, Line 7 As % of Col. 3, Line 7 % Col. 13, Line 7 / Line 8 %

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

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

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

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	3,467,654	3,705,228
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase / (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	39,736	194,520
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		43,054
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,427,919	3,467,654
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	3,427,919	3,467,654
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	3,427,919	3,467,654

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	75,388,209	76,003,043
2.	Cost of bonds and stocks acquired	10,197,993	11,128,527
3.	Accrual of discount	28,527	212,923
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals	(419,637)	(192,243)
6.	Deduct consideration for bonds and stocks disposed of	9,048,621	11,567,183
7.	Deduct amortization of premium	19,711	198,417
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		1,560
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	76,126,761	75,388,209
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	76,126,761	75,388,209

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)	25,028,946	450,429	676,335	(13,160)	25,028,946	24,789,880		26,620,067
2. NAIC 2 (a)	3,098,409		203,793	(4,288)	3,098,409	2,890,328		2,275,953
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	28,127,355	450,429	880,128	(17,448)	28,127,355	27,680,208		28,896,019
Asset-Backed Securities (ABS)								
8. NAIC 1	47,319,072	3,387,309	3,511,766	122,838	47,319,072	47,317,453		46,250,418
9. NAIC 2	1,182,226	54,069	11,790	(95,406)	1,182,226	1,129,100		1,413,049
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total ABS	48,501,298	3,441,378	3,523,556	27,432	48,501,298	48,446,553		47,663,468
Preferred Stock								
15. NAIC 1								
16. NAIC 2								
17. NAIC 3								
18. NAIC 4								
19. NAIC 5								
20. NAIC 6								
21. Total Preferred Stock								
22. Total ICO, ABS, & Preferred Stock	76,628,653	3,891,807	4,403,684	9,984	76,628,653	76,126,761		76,559,487

(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	1,101,278	
2.	Cost of short-term investments acquired		1,243,664
3.	Accrual of discount	7	1,518
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals	744	
6.	Deduct consideration received on disposals	1,101,656	142,000
7.	Deduct amortization of premium	374	1,904
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		1,101,278
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		1,101,278

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

NONE

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

NONE

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

NONE

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

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION
(Cash Equivalents)

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,131,213	1,908,917
2.	Cost of cash equivalents acquired	9,342,152	13,268,101
3.	Accrual of discount	405	1,499
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals	1	
6.	Deduct consideration received on disposals	9,850,350	14,047,304
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)	623,420	1,131,213
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	623,420	1,131,213

SCHEDULE A - PART 2

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

NONE

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
0399999 – Totals								

SCHEDULE A - PART 3

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

NONE

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

SCHEDULE B - PART 2

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

NONE

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages with partial repayments																	
JP1212104	San Marcos	CA		01/03/2017		1,695							1,695	1,695			
JP1212708	Lake Worth	FL		09/01/2017		745							745	745			
JP1213300	Milwaukee	WI		12/27/2017		605							605	605			
JP1213409	Indianapolis	IN		01/18/2018		2,309							2,309	2,309			
JP1213508	San Marcos	CA		03/29/2018		88							88	88			
JP1213904	Madison	WI		06/01/2018		236							236	236			
JP1215305	Nashville	TN		11/04/2019		3,898							3,898	3,898			
JP1215404	Philadelphia	PA		11/15/2019		2,566							2,566	2,566			
JP1215909	Overland Park	KS		01/31/2020		3,190							3,190	3,190			
JP1216402	Arden	NC		05/28/2020		1,570							1,570	1,570			
JP1216501	Yonkers	NY		08/06/2020		2,852							2,852	2,852			
JP1218705	Overland Park	KS		04/25/2022		105							105	105			
JP1219406	Overland Park	KS		02/17/2023		103							103	103			
0299999 – Mortgages with partial repayments						19,962							19,962	19,962			
0599999 – Total						19,962							19,962	19,962			

SCHEDULE BA - PART 2

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

NONE

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
8099999 – Totals												XXX

SCHEDULE BA - PART 3

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

NONE

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
8099999 – Totals																			

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: Corporate Bonds (Unaffiliated)								
38141G-F2-5	GOLDMAN SACHS GROUP INC	04/15/2026	MARKET TAXES CORP	XXX	175,429	175,000		1.F FE
46647P-FP-6	JPMORGAN CHASE & CO	04/15/2026	J.P. Morgan Securities LLC	XXX	275,000	275,000		1.E FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					450,429	450,000		XXX
0489999999 – Subtotal - Issuer Obligations (Unaffiliated)					450,429	450,000		XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 3					450,429	450,000		XXX
0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX
0509999999 – Subtotals - Issuer Credit Obligations					450,429	450,000		XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								
3617HT-YK-6	G2 BJ6114 - RMBS	06/01/2026	Direct	XXX	580	580		1.A
38375U-JX-9	GNR 2014-H12 HZ - CMO/RMBS	06/01/2026	Direct	XXX	38	38		1.A
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					618	618		XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)								
362982-AB-6	GSMBS 26PJ7 A2 - RMBS	05/13/2026	GOLDMAN SACHS AND CO. LLC	XXX	195,281	200,000	778	1.A FE
45505W-EV-2	INDIANA HOUSING AND COMMUNITY DEVELOPMEN	05/19/2026	RBC CAPITAL MARKETS	XXX	279,008	265,000		1.A FE
60535Q-5K-2	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	06/02/2026	Wells Fargo Securities LLC	XXX	105,720	100,000		1.B FE
63968X-GN-9	NEBRASKA INVESTMENT FINANCE AUTHORITY	05/07/2026	J.P. Morgan Securities LLC	XXX	370,500	350,000		1.A FE
641279-M3-5	NEVADA HSG DIV SINGLE FAMILY MTG REV	05/19/2026	FIRST HORIZON BANK	XXX	130,768	125,000	1,063	1.B FE
641279-T8-7	NEVADA HSG DIV SINGLE FAMILY MTG REV	06/02/2026	J.P. Morgan Securities LLC	XXX	105,863	100,000		1.B FE
81750T-AB-4	SEMT 265 A2 - CMO/RMBS	04/13/2026	BANC OF AMERICA SECURITIES LLC	XXX	98,438	100,000	278	1.A FE
81750U-AB-1	SEMT 267 A2 - RMBS	06/04/2026	Wells Fargo Securities LLC	XXX	195,156	200,000	778	1.A FE
81750V-AB-9	SEMT 266 A2 - RMBS	05/06/2026	Wells Fargo Securities LLC	XXX	343,547	350,000	1,361	1.A FE
81751B-AB-2	SEMT 268 A2 - RMBS	06/17/2026	MORGAN STANLEY & COMPANY	XXX	146,531	150,000	583	1.A FE
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					1,970,811	1,940,000	4,841	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)								
246921-AL-4	DEFT 261 D - ABS	04/08/2026	BARC BOS	XXX	299,981	300,000		2.B FE
39154G-AT-3	GALC 261 C - ABS	05/19/2026	BANC OF AMERICA SECURITIES LLC	XXX	38,996	39,000		1.F FE
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					338,977	339,000		XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)								
88315L-AT-5	TMCL 2021-3 B - ABS	06/22/2026	MITSUBISHI UFJ SECURITIES (USA), INC.	XXX	54,069	61,333	12	2.B FE
88316A-AA-9	TMCL 2024-1 A - ABS	06/30/2026	RBC CAPITAL MARKETS	XXX	207,334	209,958	337	1.C FE
89679Q-AE-5	TCF 2026-1 B - ABS	05/13/2026	TRUIST SECURITIES, INC.	XXX	298,594	300,000	45	1.F FE
96329J-AF-7	WHEELS 261 C - ABS	04/09/2026	BNP PARIBAS SECURITIES CORP./FIXED INCOM	XXX	99,996	100,000		1.G FE
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)					659,993	671,292	394	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	470,980	471,000		1.A FE
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					470,980	471,000		XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					3,441,378	3,421,909	5,235	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 3					3,441,378	3,421,909	5,235	XXX
1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX
1909999999 – Subtotals - Asset-Backed Securities					3,441,378	3,421,909	5,235	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					3,891,807	3,871,909	5,235	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
6009999999 – Totals					3,891,807	XXX	5,235	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)																				
100853-E9-7	BOSTON MASS	05/20/2026	MARKET TAXES CORP	XXX	160,547	195,000	154,832	166,586		1,325		1,325		167,911		(7,364)	(7,364)	2,307	03/01/2033	1.A FE
882722-VQ-1	TEXAS STATE	04/01/2026	Maturity @ 100.00	XXX	30,000	30,000	33,900	30,115		(115)		(115)		30,000				641	04/01/2026	1.A FE
938361-LR-1	WASHINGTON CNTY ORE SCH DIST NO 015 FORE	06/15/2026	Maturity @ 100.00	XXX	30,000	30,000	36,274	30,434		(434)		(434)		30,000				886	06/15/2026	1.B FE
0049999999 – Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)					220,547	255,000	225,006	227,135		776		776		227,911		(7,364)	(7,364)	3,834	XXX	XXX
Issuer Credit Obligations: Municipal Bonds - Special Revenues																				
91754R-T3-1	UTAH ST BRD HIGHER ED REV	05/20/2026	MARKET TAXES CORP	XXX	12,398	15,000	10,639	11,649		139		139		11,788		610	610	224	08/01/2033	1.B FE
0059999999 – Issuer Credit Obligations: Municipal Bonds - Special Revenues					12,398	15,000	10,639	11,649		139		139		11,788		610	610	224	XXX	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																				
036752-AP-8	ELEVANCE HEALTH INC	06/15/2026	BANC OF AMERICA SECURITIES LLC	XXX	45,404	50,000	49,808	49,894		9		9		49,903		(4,500)	(4,500)	960	03/15/2031	2.A FE
053332-AT-9	AUTOZONE INC	04/21/2026	Maturity @ 100.00	XXX	60,000	60,000	58,348	59,921		79		79		60,000				938	04/21/2026	2.B FE
05348E-AX-7	AVALONBAY COMMUNITIES INC	05/11/2026	Maturity @ 100.00	XXX	35,000	35,000	34,704	34,988		12		12		35,000				505	05/11/2026	1.G FE
05348E-BF-5	AVALONBAY COMMUNITIES INC	06/15/2026	TRUIST SECURITIES, INC.	XXX	38,655	40,000	42,613	40,973		(135)		(135)		40,838		(2,183)	(2,183)	715	06/01/2029	1.G FE
05723K-AE-0	BAKER HUGHES HOLDINGS LLC	06/15/2026	BARCLAYS CAPITAL INC	XXX	24,652	25,000	24,643	24,908		21		21		24,929		(277)	(277)	419	12/15/2027	1.G FE
26441C-AS-4	DUKE ENERGY CORP	06/15/2026	PERSHING LLC	XXX	49,839	50,000	45,568	49,598		274		274		49,873		(34)	(34)	1,049	09/01/2026	2.B FE
26884A-BF-9	ERP OPERATING LP	06/15/2026	GOLDMAN SACHS AND CO. LLC	XXX	49,760	50,000	48,527	49,858		78		78		49,935		(175)	(175)	891	11/01/2026	1.G FE
718546-AR-5	PHILLIPS 66	06/15/2026	MARKET TAXES CORP	XXX	43,587	44,000	44,076	44,021		(4)		(4)		44,017		(430)	(430)	1,292	03/15/2028	2.A FE
740816-AL-7	PRESIDENT AND FELLOWS OF HARVARD COLLEGE	06/15/2026	Wells Fargo Securities LLC	XXX	172,680	195,000	218,382	211,477		(544)		(544)		210,933		(38,253)	(38,253)	4,999	10/01/2037	1.A FE
89788M-AN-2	TRUIST FINANCIAL CORP	06/08/2026	Maturity @ 100.00	XXX	75,000	75,000	75,077	75,012		(12)		(12)		75,000				2,268	06/08/2027	1.G FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					594,577	624,000	641,744	640,651		(223)		(223)		640,428		(45,852)	(45,852)	14,034	XXX	XXX
0489999999 – Subtotal - Issuer Credit Obligations (Unaffiliated)					827,522	894,000	877,389	879,435		693		693		880,128		(52,606)	(52,606)	18,093	XXX	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 4					827,522	894,000	877,389	879,435		693		693		880,128		(52,606)	(52,606)	18,093	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					827,522	894,000	877,389	879,435		693		693		880,128		(52,606)	(52,606)	18,093	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
36176M-U4-3	GN 770403 - RMBS	06/01/2026	Paydown	XXX	1,908	1,908	2,066	1,993		(85)		(85)		1,908				36	06/15/2031	1.A
36177J-3Y-3	GN 790814 - RMBS	06/01/2026	Paydown	XXX	601	601	625	620		(18)		(18)		601				10	10/15/2032	1.A
36179M-NC-0	G2 MA0387 - RMBS	06/01/2026	Paydown	XXX	707	707	736	753		(45)		(45)		707				9	09/20/2042	1.A
36179M-SR-2	G2 MA0528 - RMBS	06/01/2026	Paydown	XXX	75	75	79	82		(7)		(7)		75				1	11/20/2042	1.A
36179N-A5-7	G2 MA0928 - RMBS	06/01/2026	Paydown	XXX	221	221	233	252		(31)		(31)		221				4	04/20/2043	1.A
36186P-ML-5	GN AN6663 - RMBS	06/01/2026	Paydown	XXX	4,975	4,975	5,314	5,187		(212)		(212)		4,975				73	06/15/2045	1.A
36200E-B2-6	GN 598657 - RMBS	06/01/2026	Paydown	XXX	20	20	20	20						20					05/15/2035	1.A
36202D-XB-2	G2 003374 - RMBS	06/01/2026	Paydown	XXX	260	260	258	259		2		2		260				6	04/20/2033	1.A
36202E-5G-0	G2 004447 - RMBS	06/01/2026	Paydown	XXX	91	91	90	90						91				2	05/20/2039	1.A
36202E-CP-2	G2 003678 - RMBS	06/01/2026	Paydown	XXX	271	271	266	267		4		4		271				6	02/20/2035	1.A
36202E-H3-6	G2 003850 - RMBS	06/01/2026	Paydown	XXX	387	387	375	378		9		9		387				9	05/20/2036	1.A
36202F-AV-8	G2 004520 - RMBS	06/01/2026	Paydown	XXX	83	83	82	82						83				2	08/20/2039	1.A
36202F-ZK-5	G2 005246 - RMBS	04/20/2026	Paydown	XXX	2,323	2,323	2,378	2,323						2,323				23	11/20/2026	1.A
36296H-7H-6	GN 692196 - RMBS	06/01/2026	Paydown	XXX	27	27	27	27						27				1	11/15/2038	1.A
38382J-5W-2	GNR 2021-056 PE - CMO/RMBS	06/01/2026	Paydown	XXX	9,542	9,542	9,580	9,592		(50)		(50)		9,542				54	03/20/2051	1.A
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					21,491	21,491	22,129	21,925		(434)		(434)		21,491				235	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
38378K-RB-7	GNR 2013-068 B - CMBS	06/01/2026	Paydown	XXX	2,360	2,360	2,364	2,360						2,360				25	08/16/2043	1.A
38378N-FL-2	GNR 2013-158 AB - CMBS	06/01/2026	Paydown	XXX	329	329	348	335		(6)		(6)		329				4	08/16/2053	1.A
38378X-A4-3	GNR 2014-172 AD - CMBS	06/01/2026	Paydown	XXX	532	532	529	532						532				5	01/16/2046	1.A
38378X-NN-7	GNR 2014-135 AK - CMBS	06/01/2026	Paydown	XXX	788	788	817	839		(52)		(52)		788				10	08/16/2055	1.A
38378X-QL-8	GNR 2014-130 VA - CMBS	06/01/2026	Paydown	XXX	1,686	1,686	1,681	1,684		2		2		1,686				21	07/16/2036	1.A
38379K-K8-0	GNR 2015-128 AJ - CMBS	06/01/2026	Paydown	XXX	2,618	2,618	2,665	2,633		(15)		(15)		2,618				28	11/16/2055	1.A
38379U-TB-2	GNR 2016-072 AB - CMBS	06/01/2026	Paydown	XXX	2,080	2,080	2,098	2,099		(18)		(18)		2,080				23	04/16/2049	1.A
38379Y-6L-7	GNR 2016-125 DA - CMBS	06/01/2026	Paydown	XXX	1,156	1,156	1,157	1,157		(1)		(1)		1,156				10	12/16/2047	1.A
831628-EP-3	SBA 100142 - RMBS	06/15/2026	Paydown	XXX	935	935	994	993		(58)		(58)		935				15	05/25/2044	1.A
83162C-QH-9	SBAP 2006-20 F A - ABS	06/01/2026	Various	XXX	372	372	372	372						372				11	06/01/2026	1.A
83162C-WY-5	SBAP 1520D CTF - ABS	04/01/2026	Paydown	XXX	4,613	4,613	4,538	4,568		45		45		4,613				58	04/01/2035	1.A
83162C-YB-3	SBAP 2016-20J J - ABS	04/01/2026	Paydown	XXX	34,125	34,125	34,060	34,060		65		65		34,125				379	10/01/2036	1.A
83162C-ZM-8	SBAP 2018-20 F F - ABS	06/01/2026	Paydown	XXX	23,930	23,930	23,747	23,758		171		171		23,930				438	06/01/2038	1.A
83162C-ZZ-9	SBAP 2018-20 K K - ABS	05/01/2026	Paydown	XXX	81,449	81,449	81,449	81,308		141		141		81,449				1,633	11/01/2038	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 10	11	12	13	14	15	16	17	18	19	20	21
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
1029999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					156,972	156,972	156,820	156,697		274		274		156,972				2,658	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
3128MJ-5C-0	FH G08842 - RMBS	06/01/2026	Paydown	XXX	1,877	1,877	1,878	1,879		(2)		(2)		1,877				31	10/01/2048	1.A
3132AE-EY-8	FH ZT1951 - RMBS	06/01/2026	Paydown	XXX	52	52	53	57		(5)		(5)		52				1	05/01/2049	1.A
3132DM-K2-0	FH SD0313 - RMBS	06/01/2026	Paydown	XXX	331	331	354	362		(30)		(30)		331				4	04/01/2050	1.A
3132DN-V2-6	FH SD1533 - RMBS	06/01/2026	Paydown	XXX	2,014	2,014	1,934	1,936		79		79		2,014				38	09/01/2052	1.A
3132VM-HD-0	FH Q61127 - RMBS	06/01/2026	Paydown	XXX	1,460	1,460	1,459	1,459		1		1		1,460				21	01/01/2049	1.A
3132WP-6K-8	FH Q49873 - RMBS	06/01/2026	Paydown	XXX	15	15	15	15						15					08/01/2047	1.A
31335B-JE-7	FH G61161 - RMBS	06/01/2026	Paydown	XXX	148	148	152	153		(5)		(5)		148				2	08/01/2047	1.A
3133A4-3A-2	FH QA9793 - RMBS	06/01/2026	Paydown	XXX	19,413	19,413	20,400	20,775		(1,362)		(1,362)		19,413				290	05/01/2050	1.A
3133AD-J6-4	FH QB6585 - RMBS	06/01/2026	Paydown	XXX	936	936	985	989		(54)		(54)		936				8	12/01/2050	1.A
3133AD-JZ-0	FH QB6580 - RMBS	06/01/2026	Paydown	XXX	177	177	186	190		(13)		(13)		177				2	12/01/2050	1.A
3133AD-ZP-4	FH QB7050 - RMBS	06/01/2026	Paydown	XXX	211	211	223	225		(14)		(14)		211				2	12/01/2050	1.A
3133AY-QF-0	FH QD2254 - RMBS	06/01/2026	Paydown	XXX	836	836	751	758		78		78		836				12	11/01/2051	1.A
3133KN-D9-1	FH RA6428 - RMBS	06/01/2026	Paydown	XXX	3,592	3,592	3,059	3,094		498		498		3,592				47	12/01/2051	1.A
3137HH-5Q-0	FHR 5460 HT - CMO/RMBS	06/01/2026	Paydown	XXX	21,319	21,319	20,690	20,713		606		606		21,319				382	10/25/2054	1.A
3138X5-RQ-2	FN AU5894 - RMBS	06/01/2026	Paydown	XXX	1,819	1,819	1,951	1,979		(160)		(160)		1,819				34	09/01/2043	1.A
31403A-V3-6	FN 743234 - RMBS	06/01/2026	Paydown	XXX	35	35	34	34						35				1	10/01/2033	1.A
3140GS-6N-7	FN BH4476 - RMBS	06/01/2026	Paydown	XXX	64	64	65	67		(3)		(3)		64				1	12/01/2047	1.A
3140GW-Q4-8	FN BH7674 - RMBS	06/01/2026	Paydown	XXX	4,528	4,528	4,629	4,649		(121)		(121)		4,528				66	11/01/2047	1.A
3140H2-JG-4	FN BJ1162 - RMBS	06/01/2026	Paydown	XXX	196	196	201	204		(8)		(8)		196				3	01/01/2048	1.A
3140H7-PP-6	FN BJ5829 - RMBS	06/01/2026	Paydown	XXX	1,518	1,518	1,556	1,572		(54)		(54)		1,518				28	06/01/2048	1.A
3140HL-JT-4	FN BK6573 - RMBS	06/01/2026	Paydown	XXX	11,260	11,260	11,807	12,185		(925)		(925)		11,260				280	07/01/2048	1.A
3140KE-5T-1	FN BP7157 - RMBS	06/01/2026	Paydown	XXX	12,585	12,585	13,235	13,206		(621)		(621)		12,585				157	06/01/2050	1.A
3140KE-CG-1	FN BP6370 - RMBS	06/01/2026	Paydown	XXX	1,163	1,163	1,222	1,233		(70)		(70)		1,163				15	05/01/2050	1.A
3140KE-RN-0	FN BP6792 - RMBS	06/01/2026	Paydown	XXX	1,826	1,826	1,920	1,949		(123)		(123)		1,826				23	05/01/2050	1.A
3140KU-NU-2	FN BQ8502 - RMBS	06/01/2026	Paydown	XXX	946	946	996	1,001		(55)		(55)		946				11	12/01/2050	1.A
3140KV-K7-4	FN BQ9317 - RMBS	06/01/2026	Paydown	XXX	152	152	161	161		(9)		(9)		152				2	12/01/2050	1.A
3140KV-KG-4	FN BQ9294 - RMBS	06/01/2026	Paydown	XXX	721	721	763	766		(45)		(45)		721				9	12/01/2050	1.A
3140MR-2K-2	FN BW0777 - RMBS	06/01/2026	Paydown	XXX	749	749	721	724		25		25		749				14	08/01/2052	1.A
3140NK-L5-8	FN BY3047 - RMBS	06/01/2026	Paydown	XXX	38,144	38,144	37,458	37,517		627		627		38,144				835	07/01/2053	1.A
3140NS-GF-5	FN BY9197 - RMBS	06/01/2026	Paydown	XXX	40,273	40,273	39,775	39,793		480		480		40,273				1,002	09/01/2053	1.A
3140Q9-TX-1	FN CA2365 - RMBS	06/01/2026	Paydown	XXX	1,368	1,368	1,371	1,374		(6)		(6)		1,368				20	09/01/2048	1.A
3140QA-DC-1	FN CA2798 - RMBS	06/01/2026	Paydown	XXX	2,362	2,362	2,578	2,764		(402)		(402)		2,362				44	12/01/2048	1.A
3140QQ-DE-2	FN CB4600 - RMBS	06/01/2026	Paydown	XXX	1,222	1,222	1,099	1,109		113		113		1,222				18	09/01/2052	1.A
3140QS-QC-8	FN CB6750 - RMBS	06/01/2026	Paydown	XXX	9,235	9,235	8,951	8,977		257		257		9,235				216	07/01/2053	1.A
3140QS-UC-3	FN CB6878 - RMBS	06/01/2026	Paydown	XXX	9,250	9,250	9,080	9,096		154		154		9,250				232	08/01/2053	1.A
31410L-VE-9	FN 890813 - RMBS	06/01/2026	Paydown	XXX	1,960	1,960	1,966	1,964		(4)		(4)		1,960				29	12/01/2047	1.A
31418D-LY-6	FN MA3942 - RMBS	06/01/2026	Paydown	XXX	506	506	515	531		(25)		(25)		506				6	02/01/2050	1.A
31418D-MV-1	FN MA3971 - RMBS	06/01/2026	Paydown	XXX	614	614	624	646		(31)		(31)		614				8	03/01/2050	1.A
31418E-Q8-6	FN MA4978 - RMBS	06/01/2026	Paydown	XXX	19,412	19,412	18,634	18,667		745		745		19,412				405	04/01/2053	1.A
31418E-R7-7	FN MA5009 - RMBS	06/01/2026	Paydown	XXX	13,806	13,806	13,289	13,312		494		494		13,806				285	05/01/2053	1.A
31418E-T5-9	FN MA5071 - RMBS	06/01/2026	Paydown	XXX	9,121	9,121	8,913	8,923		198		198		9,121				187	07/01/2053	1.A
31418E-V8-0	FN MA5138 - RMBS	06/01/2026	Paydown	XXX	12,757	12,757	12,386	12,409		348		348		12,757				279	09/01/2053	1.A
31418E-W2-2	FN MA5164 - RMBS	06/01/2026	Paydown	XXX	9,710	9,710	9,641	9,642		68		68		9,710				203	10/01/2053	1.A
31418E-WL-0	FN MA5150 - RMBS	06/01/2026	Paydown	XXX	870	870	856	857		14		14		870				18	08/01/2053	1.A
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE CORPORATION -	06/01/2026	Paydown	XXX	4,467	4,467	4,461			6		6		4,467				37	03/01/2056	1.A
1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					265,019	265,019	262,999	259,915		643		643		265,019				5,311	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
3140HT-ZG-7	FN BL2542 - CMBS/RMBS	05/20/2026	Various	XXX	405,839	445,230	517,997	497,120		(2,265)		(2,265)		494,855		(89,017)	(89,017)	8,330	05/01/2039	1.A
35690A-AU-2	FREMF 2016-K58 C - CMBS	05/20/2026	SG AMERICAS SECURITIES LLC	XXX	143,258	144,000	149,490	144,434		(401)		(401)		144,033		(776)	(776)	2,567	09/27/2049	1.A
1049999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					549,096	589,230	667,487	641,554		(2,666)		(2,666)		638,888		(89,792)	(89,792)	10,897	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	1,046	1,046	1,070	1,065		(19)		(19)		1,046				15	07/25/2045	1.A
04052J-CN-5	ARIZONA INDUSTRIAL DEVELOPMENT AUTHORITY	04/01/2026	Call @ 100.00	XXX	5,000	5,000	5,199	5,177		(5)		(5)		5,173		(173)	(173)	150	10/01/2053	1.B FE
12647P-AB-4	CSMC 2013-7 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	2,283	2,283	2,265	2,263		20		20		2,283				25	08/25/2043	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
12647P-AL-2	CSMC 2013-7 A11 - CMO/RMBS	06/01/2026	Paydown	XXX	2,844	2,844	2,894	2,892		(48)		(48)		2,844				36	08/25/2043	1.A
20775H-3B-7	CONNECTICUT HOUSING FINANCE AUTHORITY	05/15/2026	Call @ 100.00	XXX	5,000	5,000	5,082	5,073		(3)		(3)		5,070		(70)	(70)	146	11/15/2054	1.A FE
20775H-4G-5	CONNECTICUT HOUSING FINANCE AUTHORITY	05/15/2026	Call @ 100.00	XXX	5,000	5,000	5,147	5,130		(6)		(6)		5,124		(124)	(124)	150	05/15/2055	1.A FE
20775J-BL-2	CONNECTICUT HOUSING FINANCE AUTHORITY	05/15/2026	Call @ 100.00	XXX	5,000	5,000	5,000	5,000						5,000				134	11/15/2055	1.A FE
22944P-AA-5	CSMC 2013-TH1 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	3,304	3,304	3,188	3,177		127		127		3,304				29	02/25/2043	1.A
33851Y-AC-0	FSMT 2020-1INV A3 - CMO/RMBS	06/01/2026	Paydown	XXX	19,864	19,864	16,651	16,927		2,936		2,936		19,864				249	03/25/2050	1.A
34074M-ND-9	FLORIDA HOUSING FINANCE CORPORATION	06/01/2026	Redemption @ 100.00	XXX	8,049	8,049	8,049	8,049						8,049				106	07/01/2037	1.A FE
34074M-PG-0	FLORIDA HOUSING FINANCE CORPORATION	06/01/2026	Redemption @ 100.00	XXX	2,800	2,800	2,800	2,800						2,800				31	01/01/2043	1.A FE
36257L-AH-0	GSMBS 2019-PJ2 A8 - RMBS	06/01/2026	Paydown	XXX	3,112	3,112	2,867	2,888		224		224		3,112				54	11/25/2049	1.A
36258W-AM-4	GSMBS 20PJ3 A11 - CMO/RMBS	06/01/2026	Paydown	XXX	4,137	4,137	3,207	3,301		836		836		4,137				39	10/25/2050	1.A
36259V-AB-9	GSMBS 2020-PJ4 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	5,162	5,162	4,004	4,128		1,034		1,034		5,162				67	01/25/2051	1.A
36261H-AA-8	GSMBS 2021-PJ5 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	1,327	1,327	1,317	1,318		9		9		1,327				10	10/25/2051	1.A
36262A-AB-0	GSMBS 2021-PJ3 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	5,632	5,632	4,545	4,638		994		994		5,632				56	08/25/2051	1.A
36262C-AB-6	GSMBS 2021-PJ A2 - CMO/RMBS	06/01/2026	Paydown	XXX	12,459	12,459	10,595	10,745		1,714		1,714		12,459				131	01/25/2052	1.A
36262J-AB-1	GSMBS 21GR2 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	11,949	11,949	9,250	9,474		2,475		2,475		11,949				121	02/26/2052	1.A
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	8,278	8,278	7,022	7,131		1,146		1,146		8,278				84	11/27/2051	1.A
36270C-AZ-3	GSMBS 24PJ6 A15 - RMBS	06/01/2026	Paydown	XXX	27,030	27,030	26,840	26,842		188		188		27,030				651	10/26/2054	1.A
36271W-AB-1	GSMBS 25PJ4 A2 - RMBS	06/01/2026	Paydown	XXX	23,981	23,981	23,712	23,711		270		270		23,981				532	09/27/2055	1.A
36272D-AB-2	GSMBS 25PJ5 A2 - RMBS	06/01/2026	Paydown	XXX	8,758	8,758	8,745	8,746		12		12		8,758				186	10/25/2055	1.A
362949-AD-1	GSMBS 2024-PJ7 A3 - RMBS	06/01/2026	Paydown	XXX	22,127	22,127	21,899	21,903		224		224		22,127				473	11/25/2054	1.A
362982-AB-6	GSMBS 26PJ7 A2 - RMBS	06/01/2026	Paydown	XXX	1,673	1,673	1,633			39		39		1,673				7	10/25/2056	1.A FE
45203M-E5-6	ILLINOIS HOUSING DEVELOPMENT AUTHORITY	04/01/2026	Call @ 100.00	XXX	5,000	5,000	5,303	5,267		(7)		(7)		5,259		(259)	(259)	158	10/01/2054	1.A FE
46592P-AR-2	JPMMT 21INV1 A5A - CMO/RMBS	06/01/2026	Paydown	XXX	6,950	6,950	6,029	6,110		841		841		6,950				65	10/25/2051	1.A
46592X-AC-8	JPMMT 2021-13 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	2,543	2,543	2,555	2,551		(8)		(8)		2,543				27	04/25/2052	1.A
465971-AE-9	JPMMT 247 A3 - RMBS	06/01/2026	Paydown	XXX	7,929	7,930	6,798	6,849		1,080		1,080		7,930				103	04/25/2053	1.A
46647J-AC-4	JPMMT 2016-4 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	2,176	2,176	2,203	2,193		(17)		(17)		2,176				28	10/25/2046	1.A
46647J-AN-0	JPMMT 2016-4 A13 - CMO/RMBS	06/01/2026	Paydown	XXX	544	544	550	549		(6)		(6)		544				7	10/25/2046	1.A
46648R-AC-5	JPMMT 2018-1 A3 - RMBS	06/01/2026	Paydown	XXX	289	289	291	294		(5)		(5)		289				4	06/25/2048	1.A
46648U-AD-6	JPMMT 174 A4 - CMO/RMBS	06/01/2026	Paydown	XXX	3,030	3,030	3,028	3,027		3		3		3,030				39	11/25/2048	1.A
46649H-AC-6	JPMMT 2017-6 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	688	688	690	693		(5)		(5)		688				10	12/28/2048	1.A
46652T-AF-7	JPMMT 2020-8 A4 - CMO/RMBS	06/01/2026	Paydown	XXX	18,490	18,490	18,513	18,466		24		24		18,490				220	03/27/2051	1.A
46654T-AB-4	JPMMT 2115 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	1,814	1,814	1,845	1,837		(23)		(23)		1,814				23	06/25/2052	1.A
46655D-AC-6	JPMMT 222 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	7,822	7,822	7,419	7,540		283		283		7,822				64	08/26/2052	1.A
46657Q-AE-1	JPMMT 243 A3 - RMBS	06/01/2026	Paydown	XXX	10,930	10,930	9,137	9,194		1,737		1,737		10,930				127	05/25/2054	1.A
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	06/01/2026	Redemption @ 100.00	XXX	703	703	703	703						703				9	12/01/2038	1.A FE
60535Q-T9-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG	06/01/2026	Call @ 100.00	XXX	5,000	5,000	5,171	5,147		(7)		(7)		5,140		(140)	(140)	156	12/01/2054	1.B FE
60637B-FA-3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	06/01/2026	Redemption @ 100.00	XXX	682	682	682	682						682				8	08/01/2036	1.B FE
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	6,293	6,293	6,406	6,390		(97)		(97)		6,293				66	08/25/2051	1.A
61775Y-AG-5	MSRM 2024-1 A4 - RMBS	06/01/2026	Paydown	XXX	16,266	16,266	16,164	16,190		76		76		16,266				351	12/26/2053	1.A
641279-UD-4	NEVADA HOUSING DIVISION	04/01/2026	Call @ 100.00	XXX	25,000	25,000	25,000	25,000						25,000				633	10/01/2053	1.B FE
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV	06/01/2026	Call @ 100.00	XXX	10,000	10,000	10,000	10,000						10,000				121	11/01/2041	1.A FE
67756Q-NP-8	OHIO HOUSING FINANCE AGENCY	06/01/2026	Redemption @ 100.00	XXX	2,132	2,132	2,132	2,132						2,132				25	03/01/2036	1.B FE
69392T-AC-1	PMTLT 25J2 A3 - RMBS	06/01/2026	Paydown	XXX	42,043	42,043	42,043	42,043						42,043				921	08/25/2056	1.A
729910-AB-5	PMTLT 25J1 A2 - RMBS	06/01/2026	Paydown	XXX	22,828	22,828	22,479	22,484		344		344		22,828				506	06/25/2056	1.A
729921-AB-2	PMTLT 26J2 A2 - RMBS	06/01/2026	Paydown	XXX	19,917	19,917	19,852			65		65		19,917				232	03/26/2057	1.A FE
74386P-AB-9	PFMT 261 A2 - RMBS	06/01/2026	Paydown	XXX	3,437	3,437	3,403			34		34		3,437				56	02/25/2056	1.A FE
74389D-AA-5	PFMT 2025-2 A1 - RMBS	06/01/2026	Paydown	XXX	9,289	9,289	9,263	9,263		27		27		9,289				211	06/25/2055	1.A
749384-AA-1	RCKT 2021-5 A1 - RMBS	06/01/2026	Paydown	XXX	11,618	11,618	10,388	10,564		1,054		1,054		11,618				119	11/27/2051	1.A
74938V-AA-1	RCKT 2021-4 A1 - RMBS	06/01/2026	Paydown	XXX	1,883	1,883	1,909	1,905		(22)		(22)		1,883				19	09/25/2051	1.A
74938W-AB-7	RCKT 2022-2 A2 - RMBS	06/01/2026	Paydown	XXX	373	373	353	360		13		13		373				4	02/26/2052	1.A
749971-AF-4	RMCT 25J1 A4 - RMBS	06/01/2026	Paydown	XXX	4,663	4,663	4,639	4,639		23		23		4,663				99	07/26/2055	1.A
75023W-AD-6	RMCT 24J2 A3 - RMBS	06/25/2026	Paydown	XXX	6,426	6,426	6,283	6,285		141		141		6,426				121	03/25/2055	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
75408V-AA-9	RATE 26J1 A1 - RMBS	06/01/2026	Paydown	XXX	4,240	4,240	4,156			84		84		4,240				32	04/25/2056	1.A FE
75409T-AG-0	RATE 21J3 A7 - CMO/RMBS	06/01/2026	Paydown	XXX	6,792	6,792	6,911	6,853		(61)		(61)		6,792				68	10/25/2051	1.A
75409U-AC-6	RATE 2024-J3 A3 - RMBS	06/01/2026	Paydown	XXX	58,161	58,161	57,806	57,809		351		351		58,161				1,133	10/26/2054	1.A
76221S-CW-9	RHODE ISLAND HOUSING & MORTGAGE FINANCE	04/01/2026	Call @ 100.00	XXX	25,000	25,000	26,460	26,293		(34)		(34)		26,259		(1,259)	(1,259)	781	10/01/2054	1.B FE
76221S-GB-1	RHODE ISLAND HOUSING & MORTGAGE FINANCE	04/01/2026	Call @ 100.00	XXX	5,000	5,000	5,261	5,234		(6)		(6)		5,229		(229)	(229)	150	04/01/2054	1.B FE
817370-AB-5	SEMT 2025-3 A2 - RMBS	06/01/2026	Paydown	XXX	19,952	19,952	19,761	19,763		189		189		19,952				418	04/26/2055	1.A
81743G-AB-2	SEMT 2025-5 A2 - RMBS	06/01/2026	Paydown	XXX	24,086	24,086	23,725	23,727		359		359		24,086				541	06/25/2055	1.A
81744K-AD-8	SEMT 2023-2 A4 - RMBS	06/01/2026	Paydown	XXX	7,976	7,976	7,907	7,907		70		70		7,976				173	03/25/2053	1.A
81745G-AA-2	SEMT 2013-10 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	906	906	922	929		(24)		(24)		906				13	08/25/2043	1.A
81745L-AD-5	SEMT 2014-4 A4 - CMO/RMBS	06/01/2026	Paydown	XXX	700	700	719	713		(12)		(12)		700				10	11/25/2044	1.A
81745M-AA-9	SEMT 2013-2 A - CMO/RMBS	06/01/2026	Paydown	XXX	65	65	62	62		3		3		65				1	02/25/2043	1.A
81746G-AA-1	SEMT 2017-7 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	288	288	293	296		(8)		(8)		288				4	10/25/2047	1.A
81746N-AU-2	SEMT 163 A19 - CMO/RMBS	06/01/2026	Paydown	XXX	1,523	1,523	1,409	1,428		95		95		1,523				22	11/26/2046	1.A
81746R-AU-3	SEMT 162 A19 - CMO/RMBS	06/01/2026	Paydown	XXX	106	106	107	107		(1)		(1)		106				2	08/25/2046	1.A
81746X-AA-4	SEMT 2017-3 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	2,511	2,511	2,495	2,488		23		23		2,511				37	04/25/2047	1.A
81747K-AA-1	SEMT 2021-1 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	7,374	7,374	5,927	6,038		1,336		1,336		7,374				79	03/27/2051	1.A
81748C-AA-8	SEMT 2021-9 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	3,371	3,371	2,705	2,781		590		590		3,371				33	01/25/2052	1.A
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	2,961	2,961	2,550	2,588		373		373		2,961				43	11/25/2049	1.A
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	14,930	14,930	12,802	12,901		2,029		2,029		14,930				214	03/25/2050	1.A
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	215	215	220	222		(7)		(7)		215				3	02/25/2050	1.A
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	12,164	12,164	9,825	10,005		2,159		2,159		12,164				129	06/26/2051	1.A
81749N-AB-1	SEMT 2024-8 A2 - RMBS	06/01/2026	Paydown	XXX	19,637	19,637	19,465	19,467		170		170		19,637				417	09/25/2054	1.A
81749V-AB-3	SEMT 2025-7 A2 - RMBS	06/01/2026	Paydown	XXX	11,456	11,456	11,302	11,303		153		153		11,456				232	08/25/2055	1.A
81749X-AB-9	SEMT 2025-12 A2 - RMBS	06/01/2026	Paydown	XXX	27,404	27,404	27,100	27,100		304		304		27,404				524	12/27/2055	1.A
81750Q-AB-0	SEMT 2026-4 A2 - RMBS	06/01/2026	Paydown	XXX	13,809	13,809	13,455			354		354		13,809				119	03/27/2056	1.A FE
81750T-AB-4	SEMT 265 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	2,433	2,433	2,395			38		38		2,433				16	05/25/2056	1.A FE
81750V-AB-9	SEMT 266 A2 - RMBS	06/01/2026	Paydown	XXX	2,675	2,675	2,626			49		49		2,675				11	05/25/2056	1.A FE
83756C-3U-7	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI	05/01/2026	Call @ 100.00	XXX	40,000	40,000	40,000	40,000						40,000				976	11/01/2053	1.A FE
83756C-SA-4	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI	05/01/2026	Call @ 100.00	XXX	5,000	5,000	5,033	5,003		(1)		(1)		5,002		(2)	(2)	77	11/01/2037	1.A FE
880461-T7-3	TENNESSEE HOUSING DEVELOPMENT AGENCY	04/01/2026	Call @ 100.00	XXX	5,000	5,000	5,291	5,122		(8)		(8)		5,113		(113)	(113)	107	07/01/2040	1.B FE
88046K-HS-8	TENNESSEE HOUSING DEVELOPMENT AGENCY	05/01/2026	Call @ 100.00	XXX	680,000	680,000	680,000	680,000						680,000				31,545	07/01/2043	1.B FE
917437-KW-4	UTAH HOUSING CORPORATION	04/01/2026	Call @ 100.00	XXX	35,000	35,000	37,361	37,092		(57)		(57)		37,035		(2,035)	(2,035)	1,121	07/01/2054	1.C FE
92812V-C2-0	VIRGINIA ST HSG DEV AUTH	05/20/2026	Wells Fargo Securities LLC	XXX	197,062	200,000	200,000	200,000						200,000		(2,938)	(2,938)	2,866	04/01/2027	1.B FE
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					1,690,370	1,693,309	1,670,265	1,623,967		26,227		26,227		1,697,714		(7,344)	(7,344)	49,919	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	64,817	65,000	72,455	65,466		(240)		(240)		65,225		(408)	(408)	1,213	06/25/2049	1.A
30305K-AG-9	FREMF 2017-K69 B - CMBS	05/20/2026	Robert W. Baird & Co. Incorporated	XXX	98,816	100,000	90,324	96,158		775		775		96,933		1,884	1,884	1,777	10/25/2049	1.A
1079999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					163,634	165,000	162,779	161,623		535		535		162,158		1,475	1,475	2,990	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)																				
24702E-AF-7	DEFT 2023-3 D - ABS	06/22/2026	Paydown	XXX	395,000	395,000	399,212	396,143		(1,143)		(1,143)		395,000				13,331	10/22/2029	1.A FE
44328U-AF-3	HPEFS 2023-2 D - ABS	06/20/2026	Paydown	XXX	82,766	82,766	82,756	82,764		1		1		82,766				2,591	07/21/2031	1.B FE
46590U-AA-0	HENDR 182 A - ABS	06/15/2026	Paydown	XXX	2,568	2,568	2,312	2,321		247		247		2,568				41	10/15/2075	1.A FE
46616Q-AA-9	HENDR 2011-2 A - ABS	06/15/2026	Paydown	XXX	9,547	9,547	11,379	10,808		(1,261)		(1,261)		9,547				184	09/15/2056	1.A FE
46617J-AA-4	HENDR 2013-2 A - ABS	06/15/2026	Paydown	XXX	1,432	1,432	1,262	1,297		135		135		1,432				24	03/15/2062	1.A FE
46618H-AA-7	HENDR 2014-3 A - ABS	06/15/2026	Paydown	XXX	10,680	10,680	9,639			1,041		1,041		10,680				114	06/15/2077	1.A FE
46619R-AA-4	HENDR 2015-2 A - ABS	06/15/2026	Paydown	XXX	4,164	4,164	3,873			291		291		4,164				54	03/15/2058	1.A FE
46620D-AA-2	HENDR 161 A - ABS	06/15/2026	Paydown	XXX	5,331	5,331	4,677	1,978		629		629		5,331				67	06/15/2067	1.A FE
46620V-AA-2	HENDR 172 A - ABS	06/15/2026	Paydown	XXX	559	560	624	616		(57)		(57)		560				8	09/15/2072	1.A FE
75458J-AA-5	RAYCSC 2022 A1 - ABS	06/01/2026	Paydown	XXX	4,982	4,982	4,589	4,598		383		383		4,982				57	12/01/2032	1.A FE
88576X-AB-2	HENDR 2010-1 B - ABS	06/15/2026	Paydown	XXX	5,867	5,867	6,287	6,042		(175)		(175)		5,867				215	07/15/2061	1.A FE
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					522,896	522,896	526,610	506,568		93		93		522,896				16,686	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	6,250	6,250	5,439	5,681		569		569		6,250				59	10/22/2046	1.F 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
12571W-AA-1	CLIF 241 A - ABS	06/20/2026	Paydown	XXX	1,762	1,763	1,752	1,753		9		9		1,763				41	07/20/2049	1.C FE
872480-AA-6	TIF 2020-1 A - ABS	06/20/2026	Paydown	XXX	2,000	2,000	1,905			95		95		2,000				14	08/21/2045	1.F FE
88315L-AE-8	TMCL 2020-1 A - ABS	06/20/2026	Paydown	XXX	4,808	4,808	4,862	4,835		(27)		(27)		4,808				55	08/21/2045	1.F FE
88315L-AF-5	TMCL 2020-1 B - ABS	06/20/2026	Paydown	XXX	3,815	3,815	3,720	3,727		88		88		3,815				79	08/21/2045	2.B FE
88315L-AG-3	TMCL 2020-2 A - ABS	06/20/2026	Paydown	XXX	2,923	2,923	2,815	2,860		63		63		2,923				26	09/20/2045	1.F FE
88315L-AL-2	TMCL 211 A - ABS	06/20/2026	Paydown	XXX	3,140	3,140	3,116	3,129		11		11		3,140				22	02/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	06/20/2026	Paydown	XXX	6,000	6,000	5,682	5,784		216		216		6,000				49	08/20/2046	1.F FE
88316A-AA-9	TMCL 2024-1 A - ABS	06/20/2026	Paydown	XXX	3,850	3,850	3,814	3,817		33		33		3,850				84	08/20/2049	1.C FE
88316A-AC-5	TMCL 2024-1 C - ABS	06/20/2026	Paydown	XXX	3,850	3,850	3,692	3,706		144		144		3,850				90	08/20/2049	2.B FE
88655A-AA-8	TIF 2024-1 A - ABS	06/20/2026	Paydown	XXX	5,625	5,625	5,554	5,556		69		69		5,625				128	04/20/2049	1.C FE
88655A-AE-0	TIF 2024-1 C - ABS	06/20/2026	Paydown	XXX	1,875	1,875	1,864	1,864		11		11		1,875				49	04/20/2049	2.B FE
89679Q-AC-9	TCF 251 C - ABS	06/20/2026	Paydown	XXX	2,250	2,250	2,249	2,249		1		1		2,250				58	06/20/2050	2.B FE
89679Q-AE-5	TCF 2026-1 B - ABS	06/22/2026	Paydown	XXX	1,875	1,875	1,866			9		9		1,875				10	05/22/2051	1.F FE
89680H-AA-0	TCF 2020-1 A - ABS	06/20/2026	Paydown	XXX	8,394	8,394	8,046	8,165		229		229		8,394				74	09/20/2045	1.F FE
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)					58,418	58,418	56,377	53,125		1,521		1,521		58,418				839	XXX	XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					3,427,895	3,472,334	3,525,465	3,425,376		26,194		26,194		3,523,556		(95,661)	(95,661)	89,534	XXX	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 4					3,427,895	3,472,334	3,525,465	3,425,376		26,194		26,194		3,523,556		(95,661)	(95,661)	89,534	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					3,427,895	3,472,334	3,525,465	3,425,376		26,194		26,194		3,523,556		(95,661)	(95,661)	89,534	XXX	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					4,255,417	4,366,334	4,402,854	4,304,811		26,886		26,886		4,403,684		(148,266)	(148,266)	107,627	XXX	XXX
6009999999 – Totals					4,255,417	XXX	4,402,854	4,304,811		26,886		26,886		4,403,684		(148,266)	(148,266)	107,627	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 Depository	2 Restricted Asset Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	7 Second Month	8 Third Month	9 *
PNC Bank, N.A. – Pittsburgh, PA					425,879	286,564	317,102	XXX
0199998 – Deposits in 1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories					1,672	2,078	1,953	XXX
0199999 – Total open depositories					427,551	288,642	319,055	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					427,551	288,642	319,055	XXX
0499999 – Cash in company's office			XXX	XXX				XXX
0599999 – Total					427,551	288,642	319,055	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book / Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
25160K-20-7	DWS GVT MM SRS INST		06/30/2026	3.590	XXX	623,420	2,985	1,901
8309999999 – All Other Money Market Mutual Funds						623,420	2,985	1,901
8589999999 – Total Cash Equivalents (Unaffiliated)						623,420	2,985	1,901
8609999999 – Total cash equivalents						623,420	2,985	1,901