

QUARTERLY STATEMENT

of the

RADIAN GUARANTY INC.

of

WAYNE

in the

STATE OF PENNSYLVANIA

to the

INSURANCE DEPARTMENT

of the

state of

PENNSYLVANIA

2026

For the Quarter Ended
March 31, 2026

Property and Casualty

2026



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PROPERTY AND CASUALTY COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF MARCH 31, 2026
OF THE CONDITION AND AFFAIRS OF THE
RADIAN GUARANTY INC.

NAIC Group Code 0766, 0766 NAIC Company Code 33790 Employer's ID Number 23-2018130

Organized under the Laws of PA State of Domicile or Port of Entry PA
Country of Domicile US
Incorporated/Organized 09/23/1976 Commenced Business 04/12/1977
Statutory Home Office 550 East Swedesford Road, Suite 350 Wayne, PA, US 19087
Main Administrative Office 550 East Swedesford Road, Suite 350 Wayne, PA, US 19087 800-523-1988 (Telephone Number)
Mail Address 550 East Swedesford Road, Suite 350 Wayne, PA, US 19087
Primary Location of Books and Records 550 East Swedesford Road, Suite 350 Wayne, PA, US 19087 215-231-1225 (Telephone Number)
Internet Website Address WWW.RADIAN.COM
Statutory Statement Contact Colleen Marie Monti 215-231-1225 (Telephone Number)
radiancompliance@radian.com 215-231-2835 (E-Mail Address) (Fax Number)

OFFICERS

Stephen Keleher, Co-Head (President) Mortgage Insurance Elizabeth A. Diffley, Corporate Secretary
Meghan Bartholomew, Co-Head (President) Mortgage Insurance

DIRECTORS OR TRUSTEES

Mary Creedon Dickerson Daniel Kobell
Edward Hoffman Robert Quigley
Eric Ray Richard Thornberry

State of Pennsylvania
County of Chester SS

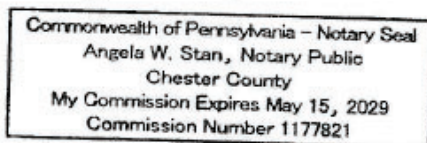
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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.

Signatures of Stephen Keleher, Meghan Bartholomew, and Elizabeth A. Diffley with their titles: Co-Head (President) Mortgage Insurance, Co-Head (President) Mortgage Insurance, and Corporate Secretary.

Subscribed and sworn to before me
this 9th day of
May 2026

Signature of Notary Public: Angela W. Stan

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



ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	5,497,321,701	-	5,497,321,701	5,415,765,169
2. Stocks:				
2.1 Preferred stocks	-	-	-	-
2.2 Common stocks	3,312,316	-	3,312,316	2,956,522
3. Mortgage loans on real estate:				
3.1 First liens	-	-	-	-
3.2 Other than first liens	-	-	-	-
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances)	-	-	-	-
4.2 Properties held for the production of income (less \$.....0 encumbrances)	-	-	-	-
4.3 Properties held for sale (less \$.....0 encumbrances)	5,029,765	-	5,029,765	5,656,338
5. Cash (\$.....13,435,379), cash equivalents (\$.....76,402,687) and short-term investments (\$.....0)	89,838,066	-	89,838,066	101,437,002
6. Contract loans (including \$.....0 premium notes)	-	-	-	-
7. Derivatives	-	-	-	-
8. Other invested assets	696,239,353	75,252	696,164,101	695,773,455
9. Receivables for securities	72,106	-	72,106	-
10. Securities lending reinvested collateral assets	52,344,547	-	52,344,547	43,887,975
11. Aggregate write-ins for invested assets	-	-	-	-
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,344,157,854	75,252	6,344,082,602	6,265,476,462
13. Title plants less \$.....0 charged off (for Title insurers only)	-	-	-	-
14. Investment income due and accrued	42,385,894	-	42,385,894	35,298,209
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	38,863,438	-	38,863,438	39,353,243
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)	5,376,066	5,376,066	-	-
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)	-	-	-	-
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,366,440	-	3,366,440	1,787,653
16.2 Funds held by or deposited with reinsured companies	-	-	-	-
16.3 Other amounts receivable under reinsurance contracts	2,401,571	-	2,401,571	-
17. Amounts receivable relating to uninsured plans	-	-	-	-
18.1 Current federal and foreign income tax recoverable and interest thereon	-	-	-	4,067,314
18.2 Net deferred tax asset	31,438,835	20,599,940	10,838,895	10,626,185
19. Guaranty funds receivable or on deposit	-	-	-	-
20. Electronic data processing equipment and software	7,838,742	-	7,838,742	9,432,456
21. Furniture and equipment, including health care delivery assets (\$.....0)	79,927	79,927	-	-
22. Net adjustment in assets and liabilities due to foreign exchange rates	-	-	-	-
23. Receivables from parent, subsidiaries and affiliates	20,965	-	20,965	-
24. Health care (\$.....0) and other amounts receivable	-	-	-	-
25. Aggregate write-ins for other-than-invested assets	44,664,527	4,431,451	40,233,076	40,236,751
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,520,594,258	30,562,636	6,490,031,623	6,406,278,273
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	-	-	-	-
28. Total (Lines 26 and 27)	6,520,594,258	30,562,636	6,490,031,623	6,406,278,273
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. Prepaid expenses	4,431,451	4,431,451	-	-
2502. Miscellaneous receivable	40,233,076	-	40,233,076	40,236,751
2503.	-	-	-	-
2598. Summary of remaining write-ins for Line 25 from overflow page	-	-	-	-
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	44,664,527	4,431,451	40,233,076	40,236,751

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31, Prior Year
1. Losses (current accident year \$.....57,530,890)	343,374,576	339,223,185
2. Reinsurance payable on paid losses and loss adjustment expenses	-	-
3. Loss adjustment expenses	13,765,724	13,531,328
4. Commissions payable, contingent commissions and other similar charges	15,500	19,700
5. Other expenses (excluding taxes, licenses and fees)	25,416,243	26,982,178
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	4,110,954	3,557,125
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses))	34,891,204	-
7.2 Net deferred tax liability	-	-
8. Borrowed money \$.....50,102,000 and interest thereon \$.....256,973	50,358,973	41,368,103
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....46,363,286 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act)	93,157,888	97,718,913
10. Advance premium	-	-
11. Dividends declared and unpaid:		
11.1 Stockholders	-	-
11.2 Policyholders	-	-
12. Ceded reinsurance premiums payable (net of ceding commissions)	13,154,392	10,893,191
13. Funds held by company under reinsurance treaties	126,111,928	123,865,844
14. Amounts withheld or retained by company for account of others	199,849	410,936
15. Remittances and items not allocated	-	-
16. Provision for reinsurance (including \$.....0 certified)	-	-
17. Net adjustments in assets and liabilities due to foreign exchange rates	-	-
18. Drafts outstanding	-	-
19. Payable to parent, subsidiaries and affiliates	30,097,782	12,827,909
20. Derivatives	-	-
21. Payable for securities	2,000,000	-
22. Payable for securities lending	52,344,547	43,887,975
23. Liability for amounts held under uninsured plans	-	-
24. Capital notes \$.....0 and interest thereon \$.....0	-	-
25. Aggregate write-ins for liabilities	5,044,141,326	5,045,876,840
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	5,833,140,885	5,760,163,227
27. Protected cell liabilities	-	-
28. Total liabilities (Lines 26 and 27)	5,833,140,885	5,760,163,227
29. Aggregate write-ins for special surplus funds	-	-
30. Common capital stock	2,500,000	2,500,000
31. Preferred capital stock	-	-
32. Aggregate write-ins for other-than-special surplus funds	-	-
33. Surplus notes	-	-
34. Gross paid in and contributed surplus	297,500,000	297,500,000
35. Unassigned funds (surplus)	356,890,738	346,115,046
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 30 \$.....0)	-	-
36.2 0 shares preferred (value included in Line 31 \$.....0)	-	-
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	656,890,738	646,115,046
38. Totals (Page 2, Line 28, Col. 3)	6,490,031,623	6,406,278,273
Details of Write-Ins		
2501. Contingency reserve	5,036,181,418	5,037,288,615
2502. Deferred ceding commissions	7,959,907	8,588,225
2503.	-	-
2598. Summary of remaining write-ins for Line 25 from overflow page	-	-
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	5,044,141,326	5,045,876,840
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	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
Underwriting Income			
1. Premiums earned:			
1.1. Direct (written \$.....258,653,569)	267,020,455	259,702,465	1,050,424,585
1.2. Assumed (written \$.....0)	-	-	-
1.3. Ceded (written \$.....26,407,560)	30,213,422	27,202,842	114,155,219
1.4. Net (written \$.....232,246,009)	236,807,034	232,499,623	936,269,366
Deductions:			
2. Losses incurred (current accident year \$57,533,200):			
2.1. Direct	29,002,069	18,943,748	80,122,078
2.2. Assumed	-	-	-
2.3. Ceded	6,073,943	4,063,164	17,479,791
2.4. Net	22,928,126	14,880,584	62,642,287
3. Loss adjustment expenses incurred	1,377,266	1,435,677	5,257,079
4. Other underwriting expenses incurred	71,628,653	72,528,108	297,851,092
5. Aggregate write-ins for underwriting deductions	-	-	-
6. Total underwriting deductions (Lines 2 through 5)	95,934,045	88,844,369	365,750,458
7. Net income of protected cells	-	-	-
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	140,872,989	143,655,254	570,518,908
Investment Income			
9. Net investment income earned	53,278,794	49,830,858	203,631,895
10. Net realized capital gains (losses) less capital gains tax of \$.....0	(5,282,066)	(3,152,038)	(10,628,838)
11. Net investment gain (loss) (Lines 9 + 10)	47,996,728	46,678,820	193,003,057
Other Income			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0)	-	-	-
13. Finance and service charges not included in premiums	-	-	-
14. Aggregate write-ins for miscellaneous income	520,299	488,766	567,836
15. Total other income (Lines 12 through 14)	520,299	488,766	567,836
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	189,390,016	190,822,840	764,089,800
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)	189,390,016	190,822,840	764,089,800
19. Federal and foreign income taxes incurred	38,958,518	4,726,766	28,645,601
20. Net income (Line 18 minus Line 19) (to Line 22)	150,431,498	186,096,074	735,444,199
Capital and Surplus Account			
21. Surplus as regards policyholders, December 31 prior year	646,115,046	722,860,645	722,860,645
22. Net income (from Line 20)	150,431,498	186,096,074	735,444,199
23. Net transfers (to) from Protected Cell accounts	-	-	-
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....4,926	18,530	(4,549)	(59,192)
25. Change in net unrealized foreign exchange capital gain (loss)	-	-	-
26. Change in net deferred income tax	(960,541)	(35,112,994)	(130,844,933)
27. Change in nonadmitted assets	179,009	34,085,936	118,998,447
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	-	(200,000,000)	(200,000,000)
33.2. Transferred to capital (stock dividend)	-	-	-
33.3. Transferred from capital	-	-	-
34. Net remittances from or (to) home office	-	-	-
35. Dividends to stockholders	(140,000,000)	-	(594,500,000)
36. Change in treasury stock	-	-	-
37. Aggregate write-ins for gains and losses in surplus	1,107,197	366,645	(5,784,120)
38. Change in surplus as regards policyholders (Lines 22 through 37)	10,775,692	(14,568,888)	(76,745,600)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	656,890,738	708,291,757	646,115,046
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. Miscellaneous income	520,299	488,766	567,836
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)	520,299	488,766	567,836
3701. Contingency reserve - additions	(118,403,517)	366,645	(468,134,683)
3702. Contingency reserve - reestablished due to ceded reserve assessment	(101,488)	-	(4,115,260)
3703. Contingency reserve - 10-year releases	119,612,202	-	466,465,823
3798. Summary of remaining write-ins for Line 37 from overflow page	-	-	-
3799. Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	1,107,197	366,645	(5,784,120)

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	234,659,347	232,348,568	931,626,574
2. Net investment income	45,825,704	52,200,100	201,538,140
3. Miscellaneous income	520,299	(225,685)	567,836
4. Total (Lines 1 to 3)	281,005,350	284,322,983	1,133,732,550
5. Benefit and loss related payments	20,716,231	4,647,512	33,607,050
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	—	—	—
7. Commissions, expenses paid and aggregate write-ins for deductions	71,549,146	80,731,887	303,960,032
8. Dividends paid to policyholders	—	—	—
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	—	—	21,084,423
10. Total (Lines 5 through 9)	92,265,378	85,379,399	358,651,505
11. Net cash from operations (Line 4 minus Line 10)	188,739,972	198,943,584	775,081,045
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	363,062,100	233,171,087	1,169,872,349
12.2 Stocks	1,914,201	2,004,701	13,183,905
12.3 Mortgage loans	—	—	—
12.4 Real estate	3,668,694	3,562,630	13,791,042
12.5 Other invested assets	595,577	13,842	1,320,275
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	—	9,496	(26,493)
12.7 Miscellaneous proceeds	2,000,000	22,718,935	150,832
12.8 Total investment proceeds (Lines 12.1 to 12.7)	371,240,572	261,480,691	1,198,291,910
13. Cost of investments acquired (long-term only):			
13.1 Bonds	522,998,641	294,386,015	954,034,006
13.2 Stocks	12,256,260	1,455,001	12,865,705
13.3 Mortgage loans	—	—	—
13.4 Real estate	3,824,280	5,477,480	18,369,863
13.5 Other invested assets	320,000	180,000	581,388,798
13.6 Miscellaneous applications	72,106	—	—
13.7 Total investments acquired (Lines 13.1 to 13.6)	539,471,287	301,498,496	1,566,658,372
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)	(168,230,714)	(40,017,805)	(368,366,462)
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	—	(179,242,280)	(179,242,280)
16.3 Borrowed funds	8,990,870	(13,783,287)	(4,636,740)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	—	—	—
16.5 Dividends to stockholders	57,193,155	—	308,711,230
16.6 Other cash provided (applied)	16,094,091	7,135,757	1,857,258
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(32,108,194)	(185,889,810)	(490,732,993)
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)	(11,598,936)	(26,964,031)	(84,018,410)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	101,437,002	185,455,412	185,455,412
19.2 End of period (Line 18 plus Line 19.1)	89,838,066	158,491,382	101,437,002

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

20.0001. Line 12.1 Bonds - reclassification	3,833,315	—	380,850
20.0002. Line 13.1 Bonds - reclassification	(3,833,315)	—	(380,850)
20.0003. Line 12.5 - Other invested assets - investment transfer	—	—	(8,148,000)
20.0004. Line 13.1 Bonds - investment transfer	—	—	8,148,000
20.0005. Line 2 Net investment income - return of capital to Parent	—	338,457	338,457
20.0006. Line 2 Net investment income - for market value adjustment of company owned life insurance	—	(714,451)	—
20.0007. Line 2 Net investment Income - dividend to Parent	328,782	—	1,970,574
20.0008. Line 2 Net investment income - intercompany note to Parent	—	—	3,487,772
20.0009. Line 3 Miscellaneous income - for market value adjustment of company owned life insurance	—	714,451	—
20.0010. Line 12.2 Stocks - dividend to Parent	10,039,456	—	—
20.0011. Line 12.1 Bonds - return of capital to Parent	—	20,419,263	20,419,263
20.0012. Line 12.1 Bonds - dividend to Parent	72,438,607	—	283,818,196
20.0013. Line 12.1 Bonds - intercompany note to Parent	—	—	24,903,431
20.0014. Line 13.5 Other invested assets - intercompany note to Parent	—	—	(28,391,203)
20.0015. Line 16.2 Capital and paid in surplus - return of capital to Parent	—	(20,757,720)	(20,757,720)
20.0016. Line 16.5 Dividends to stockholders - dividend to Parent	(82,806,845)	—	(285,788,770)

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Radian Guaranty Inc. (the "Company" or "Radian") are presented on the basis of accounting practices prescribed or permitted by the Pennsylvania Insurance Department ("PID") and the National Association of Insurance Commissioners ("NAIC") *Accounting Practices and Procedures* ("NAIC SAP") manuals.

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

	SSAP #	F/S Page	F/S Line #	03/31/2026	12/31/2025
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 150,431,498	\$ 735,444,199
(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	<u>\$ 150,431,498</u>	<u>\$ 735,444,199</u>
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 656,890,738	\$ 646,115,046
(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	<u>\$ 656,890,738</u>	<u>\$ 646,115,046</u>

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

C. Accounting Policy

The Company uses the following accounting policies:

- (1) Short-term investments - No Significant Changes
- (2) Bonds, mandatory convertible securities, and SVO-identified investments per SSAP No. 26 - Highest-quality and high-quality (NAIC designations 1 and 2, respectively) bonds not backed by other loans are stated at amortized cost and are amortized using the scientific interest method. All other bonds not backed by other loans (NAIC designations 3 to 6) are stated at the lower of amortized cost or fair value. Investments in NAIC identified bond exchange-traded fund ("ETF") instruments are reported at fair value.
- (3) Common stocks - No Significant Changes
- (4) Preferred stocks - None
- (5) Mortgage loans - None
- (6) Loan-backed and structured securities - are amortized using the effective interest method and stated in accordance with the guidance provided in SSAP No. 43. All valuation adjustments are made using the retrospective method.
- (7) Investments in subsidiaries, controlled and affiliated entities - None
- (8) Investments in joint ventures, partnerships and limited liability companies - None
- (9) Derivatives - None
- (10) Investment income as a factor in the premium deficiency calculation - Not Applicable
- (11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes
- (12) Changes in capitalization policy - None
- (13) Pharmaceutical rebate receivables - None

D. Going Concern

As of March 31, 2026, management has not identified any issues to raise substantial doubt regarding the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors - None

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

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- A. Mortgage Loans, including Mezzanine Real Estate Loans - None
- B. Debt Restructuring - None
- C. Reverse Mortgages - None

Notes to the Financial Statements

5. Investments (Continued)

D. Asset-Backed Securities

(1) Sources of prepayment assumptions

Prepayment assumptions are determined using a combination of prepayment speeds from Mortgage Industry Advisory Corporation and Moody's cash flows.

(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 amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains) are as follows:

a. The aggregate amount of unrealized losses:

1. Less than 12 months	\$	3,757,895
2. 12 months or longer		63,565,420

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

1. Less than 12 months	\$	448,092,943
2. 12 months or longer		677,704,015

(5) Additional Information

Impairments due to deterioration in credit that result in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the security are considered other-than-temporary. Other declines in fair value (for example, due to interest rate changes, sector credit rating changes or company-specific rating changes) that result in a conclusion that the present value of cash flows expected to be collected will not be sufficient to recover the amortized cost basis of the security may also result in a conclusion that an other-than-temporary impairment has occurred. To the extent we determine that a security is deemed to be other-than-temporarily impaired, an impairment loss is recognized.

In evaluating whether a decline in value is other-than-temporary, the Company considers several factors, including, but not limited to, the following:

- a.) the extent and the duration of the decline in value;
- b.) the reasons for the decline in value (credit event, interest related or market fluctuations);
- c.) the financial position and access to capital of the issuer, including the current and future impact of any specific events;
- d.) the Company's intent to sell the security, or whether it is more likely than not the Company will be required to sell it before recovery; and
- e.) the financial condition of and near term prospects of the issuer.

Debt security impairment is deemed other-than-temporary if:

- a.) the Company either intends to sell the security, or the Company does not have the ability to retain the security for a period of time sufficient to recover the amortized cost basis; or
- b.) the Company will be unable to collect cash flows sufficient to recover the amortized cost basis of the security.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) Securities Lending Agreements

The Company requires a minimum of 102% and 105% of the fair value of the domestic and foreign securities, respectively, loaned at the outset of the contract as collateral. Cash collateral received is invested in short-term investments and the offsetting collateral liability is included in Collateral from Lending Activities. The fair value of the collateral is \$52,344,547.

(2) The Company did not pledge any of its assets as collateral as of the reporting date.

Notes to the Financial Statements

5. Investments (Continued)

(3) Collateral received

(a) Aggregate amount collateral received

	<u>Fair Value</u>
1. Securities Lending	
(a) Open.....	\$ 52,344,547
(b) 30 days or less.....	-
(c) 31 to 60 days.....	-
(d) 61 to 90 days.....	-
(e) Greater than 90 days.....	-
(f) Subtotal (a+b+c+d+e).....	<u>\$ 52,344,547</u>
(g) Securities received.....	-
(h) Total collateral received (f+g).....	<u><u>\$ 52,344,547</u></u>
2. Dollar Repurchase Agreement	
(a) Open.....	\$ -
(b) 30 days or less.....	-
(c) 31 to 60 days.....	-
(d) 61 to 90 days.....	-
(e) Greater than 90 days.....	-
(f) Subtotal (a+b+c+d+e).....	<u>\$ -</u>
(g) Securities received.....	-
(h) Total collateral received (f+g).....	<u><u>\$ -</u></u>

(b) Fair value and portion sold or repledged

The fair value of that collateral and of the portion of that collateral that it has sold or repledged.. \$ 52,344,547

(c) The Company reinvests the cash collateral into a constant NAV fund to minimize the risk related to potential decline in collateral value.

(4) The Company's securities lending program is administered by an unaffiliated agent, The Northern Trust Company. All reinvested collateral assets from the program are reported in aggregate on the Statement of Assets.

Notes to the Financial Statements

5. Investments (Continued)

(5) Collateral reinvestment

(a) Aggregate amount collateral reinvested

	Amortized Cost	Fair Value
1. Securities Lending		
(a) Open.....	\$ 52,344,547	\$ 52,344,547
(b) 30 days or less.....	-	-
(c) 31 to 60 days.....	-	-
(d) 61 to 90 days.....	-	-
(e) 91 to 120 days.....	-	-
(f) 121 to 180 days.....	-	-
(g) 181 to 365 days.....	-	-
(h) 1 to 2 years.....	-	-
(i) 2 to 3 years.....	-	-
(j) Greater than 3 years.....	-	-
(k) Subtotal (Sum of a through j).....	<u>\$ 52,344,547</u>	<u>\$ 52,344,547</u>
(l) Securities received.....	-	-
(m) Total collateral reinvested (k+l).....	<u><u>\$ 52,344,547</u></u>	<u><u>\$ 52,344,547</u></u>
2. Dollar Repurchase Agreement		
(a) Open.....	\$ -	\$ -
(b) 30 days or less.....	-	-
(c) 31 to 60 days.....	-	-
(d) 61 to 90 days.....	-	-
(e) 91 to 120 days.....	-	-
(f) 121 to 180 days.....	-	-
(g) 181 to 365 days.....	-	-
(h) 1 to 2 years.....	-	-
(i) 2 to 3 years.....	-	-
(j) Greater than 3 years.....	-	-
(k) Subtotal (Sum of a through j).....	<u>\$ -</u>	<u>\$ -</u>
(l) Securities received.....	-	-
(m) Total collateral reinvested (k+l).....	<u><u>\$ -</u></u>	<u><u>\$ -</u></u>

(b) Additional sources of liquidity - None

(6) Securities accepted as collateral

The Company has accepted securities as collateral that it is not permitted by contract or custom to repledge or sell. The fair value of the securities received as collateral was \$15,866,699 as of March 31, 2026.

(7) Collateral for securities lending transactions that extend beyond one year from the reporting date - 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

At March 31, 2026, the Company held eighteen Real Estate Owned properties ("REOs") valued at \$5,029,765. The REOs were acquired under the Company's loss mitigation program.

(1) Impairment loss - None

(2) The properties are held with the intent to sell and are carried at the lower of the depreciated cost or fair value of the property, less the estimated cost to sell.

(3) Changes to a plan of sale for an investment in real estate - Not Applicable

(4) Retail land sales operations - None

(5) Participating mortgage loan features - 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)	(2)	(3)	(4)	(5)	(6)	(7)
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Collateral held under security lending agreements	52,344,547	-	-	-	52,344,547	43,887,975	8,456,572
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-
i. FHLB capital stock	3,312,300	-	-	-	3,312,300	2,956,500	355,800
j. On deposit with states	4,145,107	-	-	-	4,145,107	4,147,248	(2,141)
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	53,673,103	-	-	-	53,673,103	46,681,843	6,991,260
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)	\$ 113,475,057	\$ -	\$ -	\$ -	\$ 113,475,057	\$ 97,673,566	\$ 15,801,491

Restricted Asset Category	Current Year						
	(8)	(9)	(10)	(11)	(12)	(13)	(14)
	Total Nonadmitted Restricted	Total Admitted Restricted (5 - 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %	Amount Reported in General Interrogatories	Difference from Note and Annual GI	Annual GI Ref
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	- %	- %	XXX	XXX	XXX
b. Collateral held under security lending agreements	-	52,344,547	0.80	0.81	XXX	XXX	25.04+25.05
c. Subject to repurchase agreements	-	-	-	-	XXX	XXX	26.21
d. Subject to reverse repurchase agreements	-	-	-	-	XXX	XXX	26.22
e. Subject to dollar repurchase agreements	-	-	-	-	XXX	XXX	26.23
f. Subject to dollar reverse repurchase agreements	-	-	-	-	XXX	XXX	26.24
g. Placed under option contracts	-	-	-	-	XXX	XXX	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	XXX	XXX	26.26
i. FHLB capital stock	-	3,312,300	0.05	0.05	XXX	XXX	26.27
j. On deposit with states	-	4,145,107	0.06	0.06	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)	-	53,673,103	0.82	0.83	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)	\$ -	\$ 113,475,057	1.74 %	1.75 %	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

Notes to the Financial Statements

5. Investments (Continued)

(4) Collateral received and assets held under Modco/Funds Withheld (FWH) reinsurance agreements reflected as assets within the reporting entity's financial statements

Assets	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
	BACV Collateral	BACV Modco	BACV FWH	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	- %	- %
b. Schedule D, Part 1, Section 1	0	0	0	0	0	0	-	-
c. Schedule D, Part 1, Section 2	0	0	0	0	0	0	-	-
d. Schedule D, Part 2, Section 1	0	0	0	0	0	0	-	-
e. Schedule D, Part 2, Section 2	0	0	0	0	0	0	-	-
f. Schedule B	0	0	0	0	0	0	-	-
g. Schedule A	0	0	0	0	0	0	-	-
h. Schedule BA, Part 1	0	0	0	0	0	0	-	-
i. Schedule DL, Part 1	0	0	0	0	0	0	-	-
j. Other	0	0	0	0	0	0	-	-
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	- %	- %
l. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Protected Cell:								
m. Cash, Cash Equivalents and Short-Term Investments	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	- %	- %
n. Schedule D, Part 1, Section 1	0	0	0	0	0	0	-	-
o. Schedule D, Part 1, Section 2	0	0	0	0	0	0	-	-
p. Schedule D, Part 2, Section 1	0	0	0	0	0	0	-	-
q. Schedule D, Part 2, Section 2	0	0	0	0	0	0	-	-
r. Schedule B	0	0	0	0	0	0	-	-
s. Schedule A	0	0	0	0	0	0	-	-
t. Schedule BA, Part 1	0	0	0	0	0	0	-	-
u. Schedule DL, Part 1	0	0	0	0	0	0	-	-
v. Other	0	0	0	0	0	0	-	-
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	- %	- %
x. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

Assets	(9)	(10)	(11)	(12)	(13)	(14)	(15)
	Book/Adjusted Carrying Value (BACV)	Related Party Code					
	FWH Including Modco	1	2	3	4	5	6
General Account:							
a. Cash, Cash Equivalents and Short-Term Investments	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
b. Schedule D, Part 1, Section 1	0	0	0	0	0	0	0
c. Schedule D, Part 1, Section 2	0	0	0	0	0	0	0
d. Schedule D, Part 2, Section 1	0	0	0	0	0	0	0
e. Schedule D, Part 2, Section 2	0	0	0	0	0	0	0
f. Schedule B	0	0	0	0	0	0	0
g. Schedule A	0	0	0	0	0	0	0
h. Schedule BA, Part 1	0	0	0	0	0	0	0
i. Schedule DL, Part 1	0	0	0	0	0	0	0
j. Other	0	0	0	0	0	0	0
k. Total (a+b+c+d+e+f+g+h+i+j)	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
l. Percentage to Total FWH Assets (including Modco)	- %	- %	- %	- %	- %	- %	- %
Protected Cell:							
m. Cash, Cash Equivalents and Short-Term Investments	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
n. Schedule D, Part 1, Section 1	0	0	0	0	0	0	0
o. Schedule D, Part 1, Section 2	0	0	0	0	0	0	0
p. Schedule D, Part 2, Section 1	0	0	0	0	0	0	0
q. Schedule D, Part 2, Section 2	0	0	0	0	0	0	0
r. Schedule B	0	0	0	0	0	0	0
s. Schedule A	0	0	0	0	0	0	0
t. Schedule BA, Part 1	0	0	0	0	0	0	0
u. Schedule DL, Part 1	0	0	0	0	0	0	0
v. Other	0	0	0	0	0	0	0
w. Total (m+n+o+p+q+r+s+t+u+v)	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
x. Percentage to Total FWH Assets (including Modco)	- %	- %	- %	- %	- %	- %	- %

	(1)	(2)
	Amount	% of Liability to Total Liabilities
y. Recognized Obligation to Return Collateral Asset (General Account)	\$ 52,344,547	0.90 %
z. Recognized Obligation to Return Collateral Asset (Protected Cell)	\$ -	- %
aa. Recognized Obligation for Modco assets (General Account)	\$ -	- %
bb. Recognized Obligation for Modco assets (Protected Cell)	\$ -	- %
cc. Recognized Obligation for FWH (excluding Modco) assets (General Account)	\$ -	- %
dd. Recognized Obligation for FWH (excluding Modco) assets (Protected Cell)	\$ -	- %

(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

Notes to the Financial Statements

5. Investments (Continued)

- 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

	<u>General Account</u>	<u>Protected Cell</u>
(1) Number of CUSIPs.....	1	-
(2) Aggregate amount of investment income.....	\$ 341,829	\$ -

- 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 - No Significant Changes

8. Derivative Instruments - None

9. Income Taxes - No Significant Changes

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

- A. Material Related Party Transaction Relationships - In December 2025, the Company and Parent entered into an intercompany note (see 10B for details).
- B. Detail of Related Party Transactions - In December 2025, Group entered into a \$600 million intercompany note with the Company to pay for a portion of the cash consideration for Group's acquisition of Inigo Limited, a limited liability special insurance and reinsurance company, incorporated in England and Wales. The note, which was approved by the Pennsylvania Insurance Department subject to certain terms and conditions, has a 10-year term and bears interest at 6.50% per annum.
- C. Transactions with related party who are not reported on Schedule Y - None
- D. Amounts Due To or From Related Parties - At March 31, 2026 and December 31, 2025, the Company reported \$20,965 and \$0, respectively, as amounts due from its affiliates and \$30,097,782 and \$12,827,909, respectively, as amounts due to the Parent and affiliates. The terms of the settlement require that these amounts be settled within 45 days.
- E. Management Service Contracts and Cost Sharing Arrangements - No Significant Changes
- F. Guarantees or Contingencies - No Significant Changes
- 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

- A. Debt, Including Capital Notes - None
- B. FHLB (Federal Home Loan Bank) Agreements
 - (1) FHLB agreements - In August 2016, the Company became a member of the FHLB. Future borrowings may be used to provide low-cost, supplemental liquidity. As of March 31, 2026, the Company has determined its estimated maximum borrowing capacity as \$1,622,507,906. The Company calculated this amount as 25% of admitted assets as of March 31, 2026.

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Protected Cell Accounts
1. Current Year			
(a) Membership stock - Class A	\$ -	\$ -	\$ -
(b) Membership stock - Class B	1,308,200	1,308,200	-
(c) Activity stock	2,004,100	2,004,100	-
(d) Excess stock	-	-	-
(e) Aggregate total (a+b+c+d)	\$ 3,312,300	\$ 3,312,300	\$ -
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 1,622,507,906		
2. Prior Year-End			
(a) Membership stock - Class A	\$ -	\$ -	\$ -
(b) Membership stock - Class B	1,308,200	1,308,200	-
(c) Activity stock	1,648,300	1,648,300	-
(d) Excess stock	-	-	-
(e) Aggregate total (a+b+c+d)	\$ 2,956,500	\$ 2,956,500	\$ -
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 1,601,569,568		

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

	Eligible for Redemption					
	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
Membership Stock						
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Class B	\$ 1,308,200	\$ 1,308,200	\$ -	\$ -	\$ -	\$ -

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and protected cell accounts total collateral pledged (Lines 2+3)	\$ 52,729,558	\$ 53,673,103	\$ 50,102,000
2. Current year general account total collateral pledged	52,729,558	53,673,103	50,102,000
3. Current year protected cell accounts total collateral pledged	-	-	-
4. Prior year-end total general and protected cell accounts total collateral pledged	43,339,718	46,681,843	41,207,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and protected cell accounts maximum collateral pledged (Lines 2+3)	\$ 93,442,523	\$ 101,199,211	\$ 80,252,000
2. Current year general account maximum collateral pledged	93,442,523	101,199,211	80,252,000
3. Current year protected cell accounts maximum collateral pledged	-	-	-
4. Prior year-end total general and protected cell accounts maximum collateral pledged	208,387,145	239,116,969	154,518,700

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1)	(2)	(3)	(4)
	Total (2+3)	General Account	Protected Cell Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ 50,102,000	\$ 50,102,000	\$ -	XXX
(b) Funding agreements	-	-	-	\$ -
(c) Other	-	-	-	XXX
(d) Aggregate total (a+b+c)	<u>\$ 50,102,000</u>	<u>\$ 50,102,000</u>	<u>\$ -</u>	<u>\$ -</u>
2. Prior Year-end				
(a) Debt	\$ 41,207,000	\$ 41,207,000	\$ -	XXX
(b) Funding agreements	-	-	-	\$ -
(c) Other	-	-	-	XXX
(d) Aggregate total (a+b+c)	<u>\$ 41,207,000</u>	<u>\$ 41,207,000</u>	<u>\$ -</u>	<u>\$ -</u>

(b) Maximum amount during reporting period (current year)

	(1)	(2)	3
	Total (2+3)	General Account	Protected Cell Accounts
1. Debt	\$ 80,252,000	\$ 80,252,000	\$ -
2. Funding agreements	-	-	-
3. Other	-	-	-
4. Aggregate total (Lines 1+2+3)	<u>\$ 80,252,000</u>	<u>\$ 80,252,000</u>	<u>\$ -</u>

(c) FHLB - Prepayment obligations

The Company has no outstanding prepayment obligations as of March 31, 2026

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

C. Unused commitments and lines of credit for financing arrangements:

	Current Year		Prior Year	
	Unused Commitments	Unused Lines of Credit	Unused Commitments	Unused Lines of Credit
Short-Term (contracts terminating in 12 months or less)	\$ -	\$ -	\$ -	\$ -
Long-Term (contracts terminating in more than 12 months)	-	-	-	-
Total	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - None

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

- A. Outstanding Shares - No Significant Changes
- B. Dividend Rate of Preferred Stock - Not Applicable
- C. Dividend Restrictions - No Significant Changes
- D. Dividends paid

The Company paid a \$140 million ordinary dividend to the Parent in February 2026, in the form of cash and investments.

The Company paid ordinary dividends to the Parent totaling \$594.5 million during 2025, comprised of \$200 million in May 2025, \$200 million in August 2025, and \$194.5 million in November 2025, in the form of cash and investments.

- E. Company Profits Paid as Ordinary Dividends - None
- F. Surplus Restrictions - No Significant Changes
- G. Surplus Advances - None
- H. Stock Held for Special Purposes - None

Notes to the Financial Statements

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

- I. Changes in Special Surplus Funds - None
- J. Unassigned Funds (Surplus) - No Significant Changes
- K. Company-Issued Surplus Debentures or Similar Obligations - None
- L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - None
- M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - None

14. Liabilities, Contingencies and Assessments - No Significant Changes

15. Leases - No Significant Changes

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

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

- A. Transfers of Receivables Reported as Sales - None
- B. Transfer and Servicing of Financial Assets
 - (1) The Company engages in securities lending activities from which it generates net investment income from the lending of certain securities to other institutions. The Company's securities lending program is administered by an unaffiliated agent, the Northern Trust Company.
 - (2) The loaned securities remain a recorded asset of the Company. For any securities lending transactions, the Company policies require a minimum of 102% and 105% of the fair value of domestic and foreign securities, respectively, loaned at the outset of the contracts as collateral. Cash collateral received is invested into a constant Net Asset Value ("NAV") fund to minimize the risk related to potential decline in collateral value. The offsetting liability is included in Payable for securities lending. All reinvested collateral assets from the program are reported in aggregate on the Statement of Assets.
 - (3) None
 - (4) Securitizations, asset-backed financing arrangements and similar transfers accounted for as sales when the transferor has continued involvement with the transferred financial assets - None
- C. Wash Sales - 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

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A. Fair Value Measurement

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - Issuer Credit Obligation	\$ -	\$ -	\$ -	\$ -	\$ -
Common stocks - industrial and miscellaneous	4	3,312,300	-	-	3,312,304
Common stocks - Closed End Funds	11	-	-	-	11
Real estate acquired through claim settlement	-	-	5,029,765	-	5,029,765
Total assets at fair value/NAV	\$ 15	\$ 3,312,300	\$ 5,029,765	\$ -	\$ 8,342,080
b. Liabilities at fair value					
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -

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

Description	Beginning balance as of 01/01/2026	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2026
a. Assets										
Real estate acquired through claim settlement	\$ 5,656,338	\$ -	\$ -	\$ (782,160)	\$ -	\$ 3,824,280	\$ -	\$ (3,668,693)	\$ -	\$ 5,029,765
Total assets	\$ 5,656,338	\$ -	\$ -	\$ (782,160)	\$ -	\$ 3,824,280	\$ -	\$ (3,668,693)	\$ -	\$ 5,029,765
b. Liabilities										
Total liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

- (3) Transfers between levels are recognized as of the end of the quarter in which the transfer occurs. There were no transfers between Levels 1 and 2.
- (4) The common stock categorized within Level 2 is the letter stock of FHLB Pittsburgh. The FHLB capital stock and activity stock are carried at par, which approximates the fair value.

The real estate investment categorized within Level 3 was acquired through the Company's claim process. These assets are held with the intent to sell and are carried at the lower of the depreciated cost or fair value of the property, less the estimated cost to sell.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

(5) Derivatives - None

B. Other Fair Value Disclosures - None

C. Fair Values or NAV for All Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Issuer Credit Obligations (D-1.1)	\$ 3,251,830,025	\$ 3,477,592,517	\$ 1,204,697,126	\$ 2,047,132,899	\$ -	\$ -	\$ -
Asset-backed Securities	1,960,180,555	2,019,729,185	-	1,960,180,555	-	-	-
Nonaffiliated common stock	3,312,316	3,312,316	16	3,312,300	-	-	-
Cash equivalents	76,396,660	76,402,687	65,345,646	11,051,014	-	-	-
Other invested assets	604,185,210	604,185,210	-	-	604,185,210	-	-
Real estate acquired through claim settlement	5,029,765	5,029,765	-	-	5,029,765	-	-
Securities lending reinvested collateral	52,344,547	52,344,547	52,344,547	-	-	-	-

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

C. Other Disclosures

- In December 2025, Radian Guaranty executed the 2025 XOL Agreement with a panel of third-party reinsurance providers. This reinsurance agreement provides for up to \$373.0 million of aggregate excess-of-loss reinsurance coverage for the mortgage insurance losses on new defaults on an existing portfolio of eligible policies with RIF of \$18.1 billion that originated between January 1, 2016, and September 30, 2021. Radian Guaranty retains a portion of the aggregate losses up to a specified amount, as well as any losses in excess of the outstanding reinsurance coverage amounts. The reinsurers provide coverage above the amount retained by Radian Guaranty up to the reinsurance coverage amount. The agreement is scheduled to terminate December 31, 2035. Radian Guaranty has the option, based on certain conditions, to terminate the agreement as of December 31, 2030, or at the end of any calendar quarter thereafter, which would result in Radian Guaranty reassuming the related RIF.
- During the second quarter of 2025, Radian Guaranty agreed to terms on three quota share reinsurance arrangements (collectively, the "New QSR Agreements"), each with its own panel of third-party reinsurance providers. Under the New QSR Agreements, starting July 1, 2025 (the "2025 QSR Agreement"), July 1, 2026 (the "2026 QSR Agreement") and July 1, 2027 (the "2027 QSR Agreement"), we expect to cede 30%, 30% and 15%, respectively, of NIW over three sequential one-year periods. Subject to certain conditions, the 2025 QSR Agreement covers NIW between July 1, 2025, and June 30, 2026; the 2026 QSR Agreement covers NIW between July 1, 2026, and June 30, 2027; and the 2027 QSR Agreement covers NIW between July 1, 2027, and June 30, 2028 (each of these sequential one-year periods being referred to herein as the "Fill-Up Period"). Radian Guaranty has the option to discontinue ceding new policies under each of the New QSR Agreements at the end of any calendar quarter.

Radian Guaranty will receive a ceding commission for ceded premiums written pursuant to each of the New QSR Agreements. Additionally, for each of the New QSR Agreements, Radian Guaranty will receive a profit commission annually, provided that the loss ratio on the loans covered under the applicable agreement generally remains below the applicable prescribed thresholds. Losses on the ceded risk up to the applicable thresholds in each of the New QSR Agreements will reduce Radian Guaranty's profit commission on a dollar-for-dollar basis.

Each New QSR Agreement will remain in effect for a period of 10 years from the end of the applicable Fill-Up Period, unless terminated earlier. Radian Guaranty has the option, based on certain conditions and subject to a termination fee, to terminate the 2025 QSR Agreement, the 2026 QSR Agreement and the 2027 QSR Agreement as of July 1, 2029, July 1, 2030, and July 1, 2031, respectively, or at the end of any calendar quarter thereafter, which would result in Radian Guaranty reassuming the related RIF in exchange for a net payment to the reinsurers calculated in accordance with the terms of the applicable agreement. Radian Guaranty also may terminate each of the New QSR Agreements prior to the scheduled termination date under certain other circumstances.

- In March 2025, the PID approved a \$200.0 million return of capital from the Company to the Parent, which was paid in the form of cash and investments. This transfer was approved by the PID as an Extraordinary Distribution in the form of a return of paid-in-capital and resulted in a \$200.0 million decrease in the Company's statutory policyholders' surplus.

D. Business Interruption Insurance Recoveries - None

E. State and Federal Tax Credits - No Significant Changes

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

G. Insurance-Linked Securities (ILS) Contracts - No Significant Changes

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

The Company is the beneficiary of insurance policies on the lives of certain of its current and past officers and employees. Valuation is based on the cash surrender value less applicable surrender charges. At March 31, 2026, the carrying value of the Company-owned life insurance totaled \$91,956,531.

22. Events Subsequent - None

Notes to the Financial Statements

23. Reinsurance

A. Unsecured Reinsurance Recoverables - None

B. Reinsurance Recoverable in Dispute - None

C. Reinsurance Assumed and Ceded

- (1) Maximum amount of return commission that would have been due reinsurers if all of the company's reinsurance was canceled or if the company's insurance assumed was canceled

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. All other	-	-	46,363,286	10,056,732	(46,363,286)	(10,056,732)
c. Total (a+b)	\$ -	\$ -	\$ 46,363,286	\$ 10,056,732	\$ (46,363,286)	\$ (10,056,732)
d. Direct unearned premium reserve			\$ 139,521,174			

- (2) The additional or return commission, predicated on loss experience or on any other form of profit-sharing arrangements in this statement as a result of existing contractual arrangements is accrued as follows: - None

- (3) Risks attributed to each of the company's protected cells - None

D. Uncollectible Reinsurance - None

E. Commutation of Ceded Reinsurance - None

F. Retroactive Reinsurance - None

G. Reinsurance Accounted for as a Deposit - None

H. Disclosures for the Transfer of Property and Casualty Run-Off Agreements - None

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - None

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation - None

K. Reinsurance Credit - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - Not Applicable

B. Method Used to Record - Not Applicable

C. Amount and Percent of Net Retrospective Premiums - Not Applicable

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable

E. Calculation of Nonadmitted Retrospective Premium - Not Applicable

F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

- (1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? NO

- (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable

- (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

Reserves for incurred losses and loss adjustment expenses attributed to insured events of prior years increased by \$4,385,787 from \$352,754,513 at December 31, 2025 to \$357,140,300 at March 31, 2026. The decrease was the result of claims closed by settlement, combined with a decrease related to positive reserve development on prior year defaults, primarily as a result of more favorable trends in cures than originally estimated. The overall reserve for losses increased during March 2026 as compared to December 2025, consistent with the natural seasoning of the portfolio given the increase in our insurance in force in recent years. The following table presents information relating to the liability for unpaid losses and related expenses at March 31, 2026 (\$ in thousands):

Balance at January 1, 2026	\$ 352,755
Plus current year reserves	59,837
Less claims paid on prior year defaults	(19,917)
Less prior year development	(35,534)
Liability for unpaid losses and related expenses at March 31, 2026	<u>\$ 357,140</u>

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

Notes to the Financial Statements

28. **Health Care Receivables** - None

29. **Participating Policies** - None

30. **Premium Deficiency Reserves** - None

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?..... YES
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Radian Group Inc. the Company's Parent, completed the acquisition of Inigo Limited, a Lloyd's of London specialty insurer, finalizing the deal on February 2, 2026.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?..... YES
- 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..... 0000890926
- 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?..... N/A
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made..... 12/31/2023
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released..... 12/31/2023
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date)..... 07/16/2025
- 6.4 By what department or departments?
Pennsylvania Insurance Department
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?..... N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?..... YES
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?..... NO
- 7.2 If yes, give full information
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?..... NO
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?..... NO
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliates primary federal regulator.

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?..... YES
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is no, please explain:
- 9.2 Has the code of ethics for senior managers been amended?..... NO
- 9.21 If the response to 9.2 is yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers?..... NO
- 9.31 If the response to 9.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?..... YES.....
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:..... \$..... -

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	2
	Prior Year-End Book / Adjusted Carrying Value	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..... \$..... 52,344,547
- 15.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2..... \$..... 52,344,547
- 15.3 Total payable for securities lending reported on the liability page..... \$..... 52,344,547

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	2
Name of Custodian(s)	Custodian Address
The Bank of New York Mellon.....	101 Barclay St 4th Fl. New York, NY 10286.....
The Northern Trust Company.....	50 South LaSalle Street, Chicago, IL 60675.....
Citizen's Bank.....	P.O. Box 42001, Providence, RI 02940.....
CIBC Bank.....	120 South LaSalle Street, Chicago, IL 60603.....
Fulton Bank.....	35 E Wynnewood Rd, Wynnewood, PA 19096.....

- 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	2	3
Name(s)	Location(s)	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	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	Affiliation
Jason Lenzini.....	I.....
Goldman Sachs Asset Management.....	U.....
Fort Washington Investment Advisors.....	U.....
Blackrock Financial Management Inc.....	U.....
Goldman Sachs Private Equity Partners 2005, LP.....	U.....

- 16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets?..... YES.....
- 16.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... YES.....

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

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	2	3	4
Central Registration Depository Number	Name of Firm or Individual	Registered With	Investment Management Agreement (IMA) Filed
107105.....	Blackrock Financial Management Inc.....	SEC.....	DS.....
107738.....	Goldman Sachs Asset Management.....	SEC.....	DS.....
107126.....	Fort Washington Investment Advisors.....	SEC.....	NO.....
107738.....	Goldman Sachs Private Equity Partners 2005, LP.....	SEC.....	DS.....

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?..... NO.....
If yes, attach an explanation.
- 2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?..... NO.....
If yes, attach an explanation.
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled?..... NO.....
- 3.2 If yes, give full and complete information thereto
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?..... NO.....
- 4.2 If yes, complete the following schedule:

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

- 5. Operating Percentages:
 - 5.1 A&H loss percent..... - %
 - 5.2 A&H cost containment percent..... - %
 - 5.3 A&H expense percent excluding cost containment expenses..... - %
- 6.1 Do you act as a custodian for health savings accounts?..... NO.....
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date..... \$..... -
- 6.3 Do you act as an administrator for health savings accounts?..... NO.....
- 6.4 If yes, please provide the balance of the funds administered as of the reporting date..... \$..... -
- 7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?..... YES.....
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

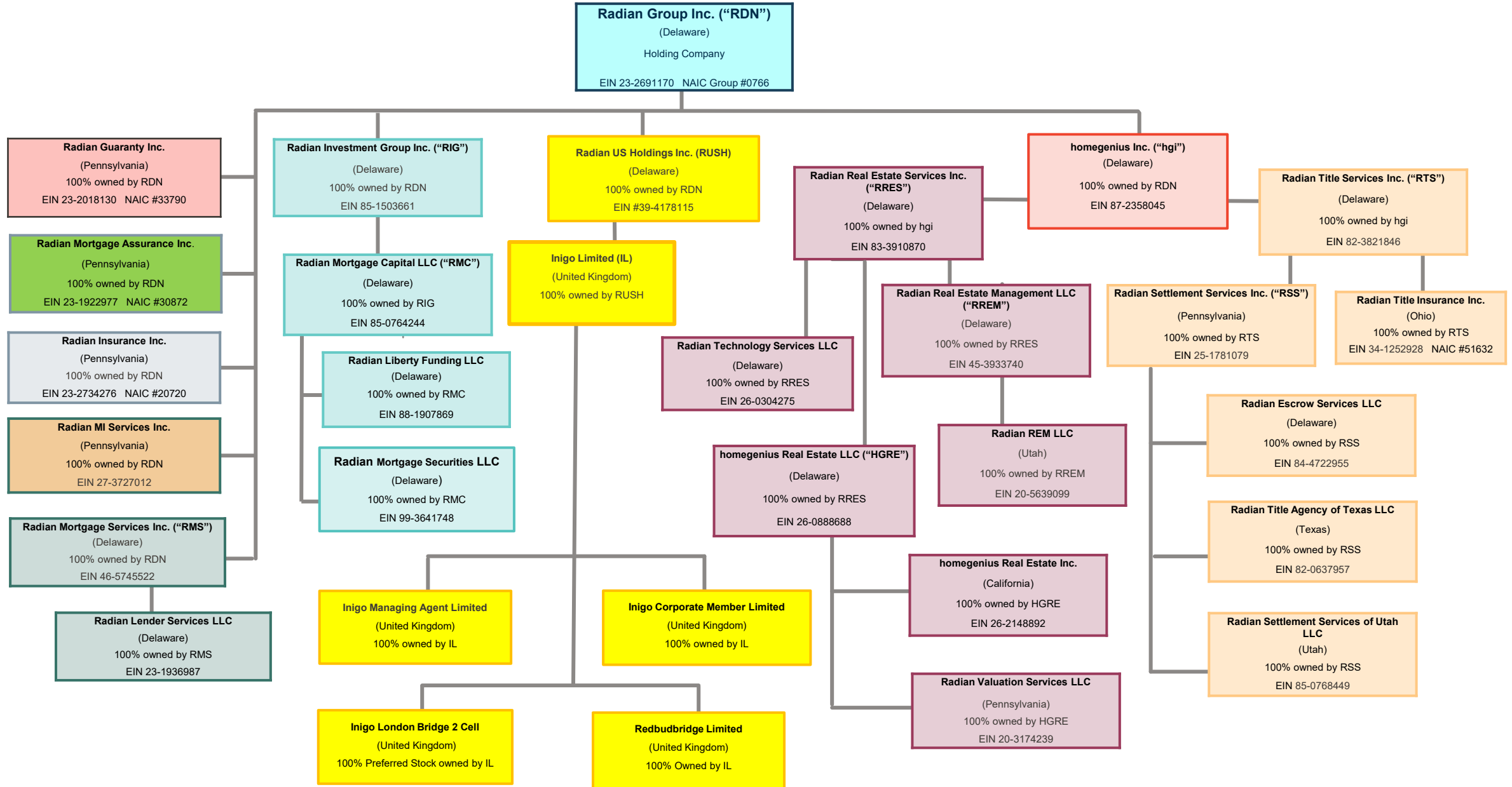
SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN
Current Year to Date - Allocated by States and Territories

States, Etc.	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2	3	4	5	6	7	
								Current Year To Date
1. Alabama	AL	L	2,590,901	2,501,328	187,634	23,946	3,858,351	3,742,696
2. Alaska	AK	L	1,078,563	1,032,214	62,919	125,419	926,277	678,415
3. Arizona	AZ	L	7,101,472	7,213,688	1,146,622	159,864	10,240,948	9,437,179
4. Arkansas	AR	L	1,619,253	1,520,352	147,864	–	1,954,790	1,758,310
5. California	CA	L	18,799,352	18,769,416	993,081	6,556	35,246,033	33,107,585
6. Colorado	CO	L	9,049,669	8,388,110	1,146,450	18,307	10,188,677	8,582,170
7. Connecticut	CT	L	4,062,534	4,009,117	62,976	15,769	5,855,559	5,814,601
8. Delaware	DE	L	1,465,481	1,417,935	–	119	2,493,714	2,224,592
9. District of Columbia	DC	L	771,068	786,847	157,321	–	2,203,884	1,589,019
10. Florida	FL	L	16,334,565	15,848,394	1,086,256	213,634	32,313,177	29,836,151
11. Georgia	GA	L	6,418,215	6,296,667	442,904	25,465	12,866,938	10,868,858
12. Hawaii	HI	L	1,079,598	1,040,085	–	114,334	2,330,292	2,348,201
13. Idaho	ID	L	2,139,403	2,062,551	128,678	186,359	1,727,926	2,047,374
14. Illinois	IL	L	13,622,168	13,557,249	706,288	232,689	22,024,312	21,211,444
15. Indiana	IN	L	4,582,376	4,255,886	291,912	78,749	6,287,211	5,484,583
16. Iowa	IA	L	2,133,168	2,056,265	121,287	13,465	2,272,872	1,632,872
17. Kansas	KS	L	1,817,503	1,702,998	84,245	3,381	1,874,437	1,815,274
18. Kentucky	KY	L	2,442,693	2,257,955	146,313	104,379	2,477,253	2,360,183
19. Louisiana	LA	L	3,173,981	3,167,531	446,026	119,769	7,473,040	6,815,642
20. Maine	ME	L	970,406	814,505	–	–	914,166	875,070
21. Maryland	MD	L	9,126,859	8,966,922	568,166	333,204	15,930,793	11,571,885
22. Massachusetts	MA	L	4,923,481	4,512,785	4,485	132,879	6,470,894	6,389,548
23. Michigan	MI	L	6,269,682	5,936,663	421,413	69,509	7,100,389	7,366,246
24. Minnesota	MN	L	7,206,841	6,830,697	647,964	95,967	9,492,330	8,194,971
25. Mississippi	MS	L	990,163	973,348	89,866	14,264	1,988,541	1,807,045
26. Missouri	MO	L	4,365,735	4,048,668	440,262	14,696	4,903,271	4,294,358
27. Montana	MT	L	901,272	901,409	79,808	83,216	629,289	967,444
28. Nebraska	NE	L	1,474,655	1,381,747	37,195	16,153	1,409,871	1,552,847
29. Nevada	NV	L	3,105,745	3,321,595	340,622	–	5,732,337	4,685,853
30. New Hampshire	NH	L	952,799	974,590	–	–	829,642	909,842
31. New Jersey	NJ	L	8,089,933	8,241,990	176,093	267,227	14,325,276	15,963,325
32. New Mexico	NM	L	1,769,522	1,763,346	125,612	–	1,973,551	1,552,379
33. New York	NY	L	9,380,595	9,647,291	529,137	542,452	26,398,849	26,123,035
34. North Carolina	NC	L	7,067,403	6,828,814	509,013	4,903	8,603,282	7,927,855
35. North Dakota	ND	L	689,136	660,155	75,481	81,975	784,472	655,535
36. Ohio	OH	L	7,944,562	7,676,045	496,168	27,446	8,970,401	8,564,435
37. Oklahoma	OK	L	2,692,785	2,576,758	432,674	147,455	3,898,562	3,811,399
38. Oregon	OR	L	5,161,492	4,919,646	425,023	77,559	6,430,025	5,550,228
39. Pennsylvania	PA	L	9,092,558	8,731,926	256,773	71,521	12,151,247	10,660,977
40. Rhode Island	RI	L	943,772	862,149	–	–	1,237,369	1,056,397
41. South Carolina	SC	L	3,574,317	3,335,133	448,340	9,719	4,268,340	4,199,924
42. South Dakota	SD	L	608,344	619,689	178,343	–	567,146	496,968
43. Tennessee	TN	L	4,764,504	4,275,326	295,016	60,377	4,236,655	3,719,565
44. Texas	TX	L	28,739,355	28,136,992	7,091,653	926,666	49,016,675	43,476,402
45. Utah	UT	L	3,099,958	2,907,323	58,028	126,732	4,295,674	3,046,607
46. Vermont	VT	L	241,986	215,383	–	–	203,767	196,520
47. Virginia	VA	L	9,428,225	9,376,241	147,454	68,740	10,464,639	8,490,991
48. Washington	WA	L	9,292,098	8,600,887	830,952	84,088	10,104,550	6,215,900
49. West Virginia	WV	L	788,250	767,858	103,951	–	880,236	885,351
50. Wisconsin	WI	L	4,234,315	4,020,967	50,689	81,715	3,761,482	3,252,171
51. Wyoming	WY	L	424,456	434,982	24,688	–	368,823	576,314
52. American Samoa	AS	N	–	–	–	–	–	–
53. Guam	GU	L	56,398	60,013	–	–	42,049	37,778
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		258,653,569	251,206,431	22,243,650	4,780,667	393,000,284	356,430,314
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	52	4. Q – Qualified - Qualified or accredited reinsurer	–
2. R – Registered – Non-domiciled RRGs	–	Domestic Surplus Lines Insurer (DSL) – Reporting entities authorized to write surplus lines in the state of domicile	–
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than the state of domicile - see DSL)	–	5. D –	–
		6. N – None of the above - Not allowed to write business in the state	5

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



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Yes/No)	*
-		-	23-2691170	-	0000890926	New York Stock Exchange	Radian Group Inc.	DE	UDP			-			-
0766	Radian Guaranty Inc. & Affil	33790	23-2018130	3949632	00-		Radian Guaranty Inc.	PA	RE	Radian Group Inc.	Ownership	100.0	Radian Group Inc.		-
-		-	27-3727012	-	00-		Radian MI Services Inc.	PA	IA	Radian Group Inc.	Ownership	100.0	Radian Group Inc.		-
-		-	87-2358045	-	00-		homegenius Inc.	DE	NIA	Radian Group Inc.	Ownership	100.0	Radian Group Inc.		-
-		-	83-3910870	-	00-		Radian Real Estate Services Inc.	PA	NIA	homegenius Inc.	Ownership	100.0	Radian Group Inc.		-
0766	Radian Guaranty Inc. & Affil	20720	23-2734276	-	00-		Radian Insurance Inc.	PA	IA	Radian Group Inc.	Ownership	100.0	Radian Group Inc.		-
0766	Radian Guaranty Inc. & Affil	30872	23-1922977	-	00-		Radian Mortgage Assurance Inc.	PA	IA	Radian Group Inc.	Ownership	100.0	Radian Group Inc.		-
-		-		-	00-		Inigo Limited	GBR	IA	Radian US Holdings Inc.	Ownership	100.0	Radian Group Inc.		-
-		-		-	00-		Inigo Managing Agent Limited	GBR	NIA	Inigo Limited	Ownership	100.0	Radian Group Inc.		-
-		-		-	00-		Inigo Corporate Member Limited	GBR	NIA	Inigo Limited	Ownership	100.0	Radian Group Inc.		-
-		-		-	00-		Redbudbridge Limited	GBR	NIA	Inigo Limited	Ownership	100.0	Radian Group Inc.		-
-		-		-	00-		Inigo London Bridge 2 Cell	GBR	NIA	Inigo Limited	Ownership	100.0	Radian Group Inc.		-
-		-	82-3821846	-	00-		Radian Title Services Inc.	DE	IA	homegenius Inc.	Ownership	100.0	Radian Group Inc.		-
-		-	85-1503661	-	00-		Radian Investment Group Inc.	DE	NIA	Radian Group Inc.	Ownership	100.0	Radian Group Inc.		-
-		-	39-4178115	-	00-		Radian US Holdings Inc.	DE	NIA	Radian Group Inc.	Ownership	100.0	Radian Group Inc.		-
-		-	85-0764244	-	00-		Radian Mortgage Capital LLC	DE	NIA	Radian Investment Group Inc.	Ownership	100.0	Radian Group Inc.		-
-		-	88-1907869	-	00-		Radian Liberty Funding LLC	DE	NIA	Radian Mortgage Capital LLC	Ownership	100.0	Radian Group Inc.		-
-		-	99-3641748	-	00-		Radian Mortgage Securities LLC	DE	NIA	Radian Mortgage Capital LLC	Ownership	100.0	Radian Group Inc.		-
-		-	25-1781079	-	00-		Radian Settlement Services, Inc.	PA	NIA	Radian Title Services Inc.	Ownership	100.0	Radian Group Inc.		-
0766	Radian Guaranty Inc. & Affil	51632	34-1252928	-	00-		Radian Title Insurance Inc.	OH	IA	Radian Title Services Inc.	Ownership	100.0	Radian Group Inc.		-
-		-	46-5745522	-	00-		Radian Mortgage Services Inc.	DE	NIA	Radian Group Inc.	Ownership	100.0	Radian Group Inc.		-
-		-	23-1936987	-	00-		Radian Lender Services LLC	DE	NIA	Radian Mortgage Services Inc.	Ownership	100.0	Radian Group Inc.		-
-		-	45-3933740	-	00-		Radian Real Estate Management LLC	DE	NIA	Radian Real Estate Services Inc.	Ownership	100.0	Radian Group Inc.		-
-		-	20-5639099	-	00-		Radian REM LLC	UT	NIA	Radian Real Estate Management LLC	Ownership	100.0	Radian Group Inc.		-
-		-	26-0304275	-	00-		Radian Technology Services LLC	DE	NIA	Radian Real Estate Services Inc.	Ownership	100.0	Radian Group Inc.		-
-		-	26-0888688	-	00-		homegenius Real Estate LLC	DE	NIA	Radian Real Estate Services Inc.	Ownership	100.0	Radian Group Inc.		-
-		-	26-2148892	-	00-		homegenius Real Estate Inc.	CA	NIA	homegenius Real Estate LLC	Ownership	100.0	Radian Group Inc.		-
-		-	20-3174239	-	00-		Radian Valuation Services LLC	PA	NIA	homegenius Real Estate LLC	Ownership	100.0	Radian Group Inc.		-
-		-	82-0637957	-	00-		Radian Title Agency of Texas LLC	TX	NIA	Radian Settlement Services, Inc.	Ownership	100.0	Radian Group Inc.		-
-		-	84-4722955	-	00-		Radian Escrow Services LLC	DE	NIA	Radian Settlement Services, Inc.	Ownership	100.0	Radian Group Inc.		-
-		-	85-0768449	-	00-		Radian Settlement Services of Utah LLC	UT	NIA	Radian Settlement Services, Inc.	Ownership	100.0	Radian Group Inc.		-

12

Asterisk	Explanation
-	

PART 1 – LOSS EXPERIENCE

Line of Business	Current Year to Date			4
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	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	267,020,455	29,002,069	10.86	7.29
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)	-	-	-	-
19.2 Other private passenger auto liability	-	-	-	-
19.3 Commercial auto no-fault (personal injury protection)	-	-	-	-
19.4 Other commercial auto liability	-	-	-	-
21.1 Private passenger auto physical damage	-	-	-	-
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	267,020,455	29,002,069	10.86	7.29
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	2	3
		Current Quarter	Current Year to Date	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	258,653,569	258,653,569	251,206,431
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)	-	-	-
19.2	Other private passenger auto liability	-	-	-
19.3	Commercial auto no-fault (personal injury protection)	-	-	-
19.4	Other commercial auto liability	-	-	-
21.1	Private passenger auto physical damage	-	-	-
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	258,653,569	258,653,569	251,206,431
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.....	44,103	9,516	53,619	2,917	1,919	4,836	4,200	3,131	38,210	45,541	(36,985)	33,743	(3,243)
2. 2024.....	74,604	13,397	88,001	6,573	2,661	9,234	3,636	5,881	54,053	63,570	(64,395)	49,199	(15,196)
3. Subtotals 2024 + prior.....	118,707	22,913	141,620	9,490	4,580	14,070	7,836	9,012	92,263	109,111	(101,380)	82,941	(18,439)
4. 2025.....	205,847	5,288	211,135	3,437	2,410	5,847	840	6,082	181,270	188,192	(201,570)	184,475	(17,096)
5. Subtotals 2025 + prior.....	324,553	28,201	352,755	12,927	6,990	19,917	8,676	15,094	273,533	297,303	(302,950)	267,416	(35,534)
6. 2026.....	XXX	XXX	XXX	XXX	2	2	XXX	348	59,489	59,837	XXX	XXX	XXX
7. Totals.....	324,553	28,201	352,755	12,927	6,993	19,920	8,676	15,442	333,022	357,140	(302,950)	267,416	(35,534)
8. Prior year-end's surplus as regards policyholders.....	646,115										Col. 11, Line 7 As % of Col. 1, Line 7(93.34)%	Col. 12, Line 7 As % of Col. 2, Line 7 948.24 %	Col. 13, Line 7 As % of Col. 3, Line 7(10.07)% Col. 13, Line 7 / Line 8(5.50)%

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.....	N/A.....
---	----------

EXPLANATION:

1.
2.
3.
4.
5.

BARCODES:

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

SCHEDULE A – VERIFICATION
Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	5,656,338	4,102,009
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	3,826,451	18,361,279
2.2 Additional investment made after acquisition	(2,171)	8,584
3. Current year change in encumbrances	-	-
4. Total gain (loss) on disposals	(320,115)	(891,657)
5. Deduct amounts received on disposals	3,668,694	13,791,042
6. Total foreign exchange change in book / adjusted carrying value	-	-
7. Deduct current year's other-than-temporary impairment recognized	462,045	2,132,835
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)	5,029,765	5,656,338
10. Deduct total nonadmitted amounts	-	-
11. Statement value at end of current period (Line 9 minus Line 10)	5,029,765	5,656,338

SCHEDULE B – VERIFICATION
Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, 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 and mortgage interest points and commitment fees	-	-
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	-	-
10. Deduct current year's other-than-temporary impairment recognized	-	-
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	-	-
12. Total valuation allowance	-	-
13. Subtotal (Line 11 plus Line 12)	-	-
14. Deduct total nonadmitted amounts	-	-
15. Statement value at end of current period (Line 13 minus Line 14)	-	-

NONE

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	695,848,707	92,725,729
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	320,000	609,780,000
2.2 Additional investment made after acquisition	-	-
3. Capitalized deferred interest and other	669,238	2,853,346
4. Accrual of discount	-	-
5. Unrealized valuation increase / (decrease)	(3,016)	(112,086)
6. Total gain (loss) on disposals	-	69,993
7. Deduct amounts received on disposals	595,577	9,468,275
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)	696,239,353	695,848,707
12. Deduct total nonadmitted amounts	75,252	75,252
13. Statement value at end of current period (Line 11 minus Line 12)	696,164,101	695,773,455

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	5,418,721,692	5,971,509,188
2. Cost of bonds and stocks acquired	539,088,215	975,428,561
3. Accrual of discount	1,576,873	7,605,878
4. Unrealized valuation increase / (decrease)	26,472	37,159
5. Total gain (loss) on disposals	(5,282,066)	(13,530,359)
6. Deduct consideration for bonds and stocks disposed of	451,629,509	1,513,573,683
7. Deduct amortization of premium	2,209,489	9,750,742
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	341,829	995,690
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,500,634,017	5,418,721,692
12. Deduct total nonadmitted amounts	-	-
13. Statement value at end of current period (Line 11 minus Line 12)	5,500,634,017	5,418,721,692

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)	3,090,730,283	283,611,935	145,746,341	(9,929,873)	3,218,666,005	—	—	3,090,730,283
2. NAIC 2 (a)	428,017,004	19,043,330	187,207,926	10,131,146	269,983,553	—	—	428,017,004
3. NAIC 3 (a)	1,071,628	—	1,098,149	26,521	—	—	—	1,071,628
4. NAIC 4 (a)	—	—	—	—	—	—	—	—
5. NAIC 5 (a)	—	—	—	—	—	—	—	—
6. NAIC 6 (a)	—	—	—	—	—	—	—	—
7. Total ICO	3,519,818,915	302,655,264	334,052,416	227,794	3,488,649,558	—	—	3,519,818,915
Asset-Backed Securities (ABS)								
8. NAIC 1	1,889,284,380	236,307,974	112,639,203	(827,984)	2,012,125,166	—	—	1,889,284,380
9. NAIC 2	6,661,874	1,166,600	227,665	3,209	7,604,018	—	—	6,661,874
10. NAIC 3	—	—	—	—	—	—	—	—
11. NAIC 4	—	—	—	—	—	—	—	—
12. NAIC 5	—	—	—	—	—	—	—	—
13. NAIC 6	—	—	—	—	—	—	—	—
14. Total ABS	1,895,946,254	237,474,574	112,866,868	(824,776)	2,019,729,185	—	—	1,895,946,254
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	5,415,765,169	540,129,839	446,919,284	(596,981)	5,508,378,743	—	—	5,415,765,169

(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 \$ 11,057,041; NAIC 2 \$ —; NAIC 3 \$ —; NAIC 4 \$ —; NAIC 5 \$ —; NAIC 6 \$ —

SCHEDULE DA - PART 1
Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION
Short-Term Investments

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	-	29,806,462
2. Cost of short-term investments acquired	-	43,039,610
3. Accrual of discount	-	301,281
4. Unrealized valuation increase / (decrease)	-	-
5. Total gain (loss) on disposals	-	15,419
6. Deduct consideration received on disposals	-	73,121,383
7. Deduct amortization of premium	-	41,389
8. Total foreign exchange change in book / adjusted carrying value	-	-
9. Deduct current year's other-than-temporary impairment recognized	-	-
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	-	-
11. Deduct total nonadmitted amounts	-	-
12. Statement value at end of current period (Line 10 minus Line 11)	-	-

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

NONE

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

NONE

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

NONE

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

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION
(Cash Equivalents)

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	87,095,113	141,991,927
2. Cost of cash equivalents acquired.....	609,638,125	5,316,793,189
3. Accrual of discount.....	9,158	1,663,917
4. Unrealized valuation increase / (decrease).....	-	-
5. Total gain (loss) on disposals.....	-	(41,912)
6. Deduct consideration received on disposals.....	620,339,709	5,373,241,011
7. Deduct amortization of premium.....	-	70,997
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).....	76,402,687	87,095,113
11. Deduct total nonadmitted amounts.....	-	-
12. Statement value at end of current period (Line 10 minus Line 11).....	76,402,687	87,095,113

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book / Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made after Acquisition
	2 City	3 State						
Acquired by purchase								
21091 EAST FLORA PLACE	AURORA	CO	01/15/2026	ENT CREDIT UNION	760,788	-	662,475	-
11713 E 84TH PL N	OWASSO	OK	01/22/2026	FHLMC	295,284	-	238,410	-
4737 S UNION AVE	INDEPENDENCE	MO	01/22/2026	FHLMC	199,997	-	197,910	-
29 WALDEN ST	BURNSVILLE	MN	01/27/2026	WINGS FINANCIAL CREDIT UNION	289,161	-	238,410	-
530 WILSHIRE DR	MACHESNEY PARK	IL	02/05/2026	SN SERVICING CORPORATION	186,055	-	186,055	-
215 ST ANN AVE	OPELOUSAS	LA	02/10/2026	FANNIE MAE	285,511	-	231,210	-
306 E CURTIS ST	ECKLEY	CO	02/19/2026	FHLMC	103,528	-	80,910	-
613 W 33RD ST	BALTIMORE	MD	02/24/2026	FANNIE MAE	340,210	-	314,910	-
711 E 11TH ST N	NEWTON	IA	02/24/2026	FANNIE MAE	135,752	-	135,752	-
910 WASHINGTON ST	NATCHITOCHES	LA	02/24/2026	FANNIE MAE	320,129	-	249,563	-
3821 S MONEY ST	PAHRUMP	NV	02/24/2026	FANNIE MAE	402,882	-	359,910	-
2303 MONTE VISTA ST	FORT LUPTON	CO	03/20/2026	FANNIE MAE	507,153	-	422,910	-
0199999 - Acquired by purchase					3,826,451	-	3,318,425	-
0399999 - Totals					3,826,451	-	3,318,425	-

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book / Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book / Adjusted Carrying Value Less Encumbrances					14 Book / Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
Property disposed																			
29235 HWY 40	BUSH	LA	01/30/2026	STEVEN & KRISTEN HARWELL	340,946	-	340,946	-	-	-	-	-	340,946	354,226	-	13,280	13,280	-	33,019
601 W 2ND ST	BAIRD	TX	01/30/2026	ETHAN & ALEXIS BROOKEY	374,479	(5,150)	269,910	-	48,392	-	(48,392)	-	331,238	267,059	-	(64,179)	(64,179)	-	41,113
2213 STELLA LN	NORTHLAKE	TX	02/17/2026	NAT NHUROD & SIWAPORN BOONPAB	472,458	(100)	350,910	-	77,796	-	(77,796)	-	394,763	342,560	-	(52,202)	(52,202)	-	32,324
7102 KING STREET	MANVEL	TX	03/20/2026	ADAM HO	175,366	-	152,910	-	-	-	-	-	175,366	119,847	-	(55,520)	(55,520)	-	29,203
1550 17TH CT SW	VERO BEACH	FL	01/27/2026	MILTREDA KRESS & MILTREDA KELLY	254,178	3,229	215,910	-	10,462	-	(10,462)	-	240,488	216,602	-	(23,885)	(23,885)	-	26,262
1047 JACKSON RD	FORT LAWN	SC	03/05/2026	ELIZABETH ROSS	365,240	-	326,700	-	38,540	-	(38,540)	-	326,700	293,163	-	(33,537)	(33,537)	-	49,966
130 PATRIOT LANE	SUMMERVILLE	SC	01/16/2026	SAMANTHA & MARIA SANCHEZ	280,346	-	231,210	-	39,858	-	(39,858)	-	240,488	233,455	-	(7,033)	(7,033)	-	38,399
1804 14TH AVE E	WILLISTON	ND	01/26/2026	TERRY TOFTE	289,598	-	289,598	-	-	-	-	-	289,598	256,267	-	(33,330)	(33,330)	-	50,506
1904 LAKESIDE ST	MINOT	ND	02/13/2026	DAVID & STEPHANIE ENANDER	347,034	-	346,500	-	-	-	-	-	347,034	322,899	-	(24,134)	(24,134)	-	31,363

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book / Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book / Adjusted Carrying Value Less Encumbrances					14 Book / Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
14304 PROSPECT PARK LN.....	CONROE.....	TX.....	03/11/2026	MOHAMED DARWISH & ROWDA MOUSA	494,238	-	453,659	-	40,579	-	(40,579)	-	453,659	411,199	-	(42,461)	(42,461)	-	39,143
21091 EAST FLORA PLACE.....	AURORA.....	CO.....	03/26/2026	ANH HOANG & TAYLOR	760,788	760,788	-	-	98,313	-	(98,313)	-	662,475	678,656	-	16,181	16,181	-	77,854
530 WILSHIRE DR.....	MACHESNEY PARK.....	IL.....	03/30/2026	AUSTIN JOSEPH COUCH	186,055	186,055	-	-	-	-	-	-	186,055	172,760	-	(13,295)	(13,295)	-	33,702
0199999 - Property disposed.....					4,340,726	944,823	2,978,253	-	353,939	-	(353,939)	-	3,988,808	3,668,694	-	(320,115)	(320,115)	-	482,853
0399999 - Totals.....					4,340,726	944,823	2,978,253	-	353,939	-	(353,939)	-	3,988,808	3,668,694	-	(320,115)	(320,115)	-	482,853

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
NONE								
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 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase / (Decrease)	9 Current Year's (Amortization) / Accretion	10 Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
NONE																
0599999 – Total							-	-	-	-	-	-	-	-	-	-

SCHEDULE BA - PART 2

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

1 CUSIP	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Any Other Class of Assets: Unaffiliated												
45804G-AC-1	INSURANCE PRIVATE CREDIT IV LLC		DE	INSURANCE PRIVATE CREDIT IV LLC		12/31/2024	-	320,000	-	-	-	-
6799999 – Any Other Class of Assets: Unaffiliated								320,000	-	-	-	XXX
7899999 – Subtotals: Unaffiliated								320,000	-	-	-	XXX
8099999 – Totals								320,000	-	-	-	XXX

SCHEDULE BA - PART 3

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

1 CUSIP	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book / Adjusted Carrying Value						15 Book / Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Any Other Class of Assets: Unaffiliated																			
000000-00-0	COMPANY OWNED LIFE INSURANCE	HARTFORD	CT	HARTFORD LIFE INSURANCE COMPANIES	11/16/2000	03/31/2026	371,297	-	-	-	-	-	-	371,297	371,297	-	-	-	4,250
458042-AC-2	INSURANCE PRIVATE CREDIT II LLC		DE	INSURANCE PRIVATE CREDIT II LLC	06/07/2022	01/26/2026	224,280	-	-	-	-	-	-	224,280	224,280	-	-	-	-
6799999 – Any Other Class of Assets: Unaffiliated							595,577	-	-	-	-	-	-	595,577	595,577	-	-	-	4,250
7899999 – Subtotals: Unaffiliated							595,577	-	-	-	-	-	-	595,577	595,577	-	-	-	4,250
8099999 – Totals							595,577	-	-	-	-	-	-	595,577	595,577	-	-	-	4,250

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)								
912810-FT-0	UNITED STATES TREASURY	02/10/2026	Barclays Bank	XXX	10,057,816	9,725,000	214,056	1.A
912828-3W-8	UNITED STATES TREASURY	02/10/2026	CITADEL SECURITIES LLC	XXX	20,016,706	20,294,900	272,988	1.A
912828-6B-1	UNITED STATES TREASURY	02/10/2026	Morgan Stanley	XXX	20,028,176	20,554,000	263,907	1.A
91282C-GM-7	UNITED STATES TREASURY	02/10/2026	DEUTSCHE BANK ALEX BROWN	XXX	10,031,851	10,297,700	176,292	1.A
91282C-KC-4	UNITED STATES TREASURY	02/10/2026	DEUTSCHE BANK ALEX BROWN	XXX	20,041,340	19,562,900	376,667	1.A
91282C-MR-9	UNITED STATES TREASURY	02/10/2026	DEUTSCHE BANK ALEX BROWN	XXX	20,053,286	19,740,900	368,915	1.A
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					100,229,175	100,175,400	1,672,825	XXX
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)								
20772K-KC-2	CONNECTICUT ST	02/26/2026	Transfer from Group	XXX	441,508	460,000	1,881	1.C FE
0049999999 – Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)					441,508	460,000	1,881	XXX
Issuer Credit Obligations: Municipal Bonds - Special Revenues								
186427-HD-5	CLEVELAND OHIO WTR REV	02/26/2026	Transfer from Group	XXX	908,567	1,095,000	3,814	1.B FE
283062-EC-7	EL DORADO CALIF IRR DIST REV	02/26/2026	Transfer from Group	XXX	309,552	380,000	5,423	1.D FE
416498-DK-6	HARTFORD CNTY CONN MET DIST CLEAN WTR PR	02/26/2026	Transfer from Group	XXX	517,049	640,000	6,604	1.C FE
442349-EU-6	HOUSTON TEX ARPT SYS REV	02/26/2026	Transfer from Group	XXX	189,232	210,000	797	1.E FE
546475-UA-0	LOUISIANA ST GAS & FUELS TAX REV	02/26/2026	Transfer from Group	XXX	567,866	750,000	6,061	1.D FE
658289-L3-5	NORTH CAROLINA ST UNIV N C RALEIGH REV	02/26/2026	Transfer from Group	XXX	196,529	232,000	2,153	1.B FE
71884A-G5-2	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX	02/26/2026	Transfer from Group	XXX	360,218	455,000	1,782	1.B FE
72014T-AC-3	PIEDMONT HEALTHCARE INC	02/26/2026	Transfer from Group	XXX	268,978	304,000	949	1.D FE
735000-TT-8	PORT OAKLAND CALIF REV	02/26/2026	Transfer from Group	XXX	417,324	456,667	3,208	1.E FE
83755L-N7-7	SOUTH DAKOTA ST BLDG AUTH REV	02/26/2026	Transfer from Group	XXX	475,086	605,000	3,617	1.B FE
0059999999 – Issuer Credit Obligations: Municipal Bonds - Special Revenues					4,210,399	5,127,667	34,410	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)								
00206R-KA-9	AT&T INC	02/26/2026	Transfer from Group	XXX	572,910	800,000	6,894	2.B FE
002824-BU-3	ABBOTT LABORATORIES	03/03/2026	Morgan Stanley	XXX	9,439,374	9,475,000	-	1.E FE
015271-AQ-2	ALEXANDRIA REAL ESTATE EQUITIES INC	02/26/2026	Transfer from Group	XXX	456,732	525,000	9,266	2.A FE
023135-BT-2	AMAZON.COM INC	02/26/2026	Transfer from Group	XXX	453,393	750,000	4,323	1.D FE
023135-DF-0	AMAZON.COM INC	03/10/2026	CHASE SECURITIES INC	XXX	2,495,100	2,500,000	-	1.E FE
025816-DN-6	AMERICAN EXPRESS CO	03/20/2026	Montgomery	XXX	4,284,360	4,000,000	103,103	1.F FE
032095-AZ-4	AMPHENOL CORP	03/09/2026	Various	XXX	4,433,928	4,475,000	30,745	1.G FE
032654-AU-9	ANALOG DEVICES INC	02/26/2026	Transfer from Group	XXX	227,165	240,000	1,643	1.G FE
04636N-AE-3	ASTRAZENECA FINANCE LLC	02/26/2026	Transfer from Group	XXX	510,869	535,000	2,289	1.E FE
054561-AM-7	EQUITABLE HOLDINGS INC	02/26/2026	Transfer from Group	XXX	247,799	275,000	4,813	2.A FE
05724B-AN-9	BAKER HUGHES HOLDINGS LLC	03/05/2026	GOLDMAN	XXX	3,398,360	3,405,000	-	1.G FE
05964H-AB-1	BANCO SANTANDER SA	02/26/2026	Transfer from Group	XXX	400,362	400,000	6,375	1.G FE
05964H-AN-5	BANCO SANTANDER SA	02/26/2026	Transfer from Group	XXX	394,859	400,000	3,100	1.G FE
060505-GR-9	BANK OF AMERICA CORP	03/31/2026	Montgomery	XXX	3,667,263	3,725,000	28,711	1.E FE
06051G-JE-0	BANK OF AMERICA CORP	02/26/2026	Transfer from Group	XXX	18,597	25,000	125	1.G FE
06051G-ML-0	BANK OF AMERICA CORP	02/20/2026	CITADEL SECURITIES LLC	XXX	15,035,100	14,525,000	150,587	1.E FE
06406R-BH-9	BANK OF NEW YORK MELLON CORP	03/03/2026	Morgan Stanley	XXX	1,982,000	2,000,000	19,301	1.F FE
09659W-2R-4	BNP PARIBAS SA	02/26/2026	Transfer from Group	XXX	189,878	200,000	1,931	1.G FE
097023-CR-4	BOEING CO	02/26/2026	Transfer from Group	XXX	231,817	325,000	891	2.C FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
11135F-BP-5	BROADCOM INC	02/26/2026	Transfer from Group	XXX	588,421	675,000	5,941	1.G FE
11135F-CZ-2	BROADCOM INC	01/09/2026	CHASE SECURITIES INC	XXX	2,797,508	2,800,000	-	1.G FE
126650-CZ-1	CVS HEALTH CORP	02/26/2026	Transfer from Group	XXX	379,712	425,000	9,002	2.B FE
141781-CB-8	CARGILL INC	03/09/2026	Various	XXX	3,137,828	3,100,000	54,519	1.F FE
15189X-BF-4	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	01/20/2026	CHASE SECURITIES INC	XXX	2,016,060	2,000,000	39,278	1.F FE
172967-LU-3	CITIGROUP INC	02/26/2026	Transfer from Group	XXX	445,101	500,000	1,724	1.G FE
20030N-CJ-8	COMCAST CORP	02/26/2026	Transfer from Group	XXX	464,049	525,000	9,953	1.G FE
20030N-CZ-2	COMCAST CORP	02/26/2026	Transfer from Group	XXX	307,925	450,000	1,078	1.G FE
202795-JN-1	COMMONWEALTH EDISON CO	02/26/2026	Transfer from Group	XXX	424,017	425,000	480	1.F FE
23636A-BB-6	DANSKE BANK A/S	02/26/2026	Transfer from Group	XXX	789,904	800,000	5,714	1.E FE
254687-GA-8	DIS 3.800 05/13/60 '59	02/26/2026	Transfer from Group	XXX	185,057	250,000	2,718	1.F FE
26442R-AD-3	DUKE ENERGY PROGRESS LLC	02/26/2026	Transfer from Group	XXX	233,704	275,000	2,695	1.F FE
26867L-AP-5	EMD FINANCE LLC	01/09/2026	Merrill Lynch	XXX	1,854,847	1,850,000	19,560	1.G FE
26884T-AW-2	ERAC USA FINANCE LLC	03/09/2026	CHASE SECURITIES INC	XXX	1,018,070	1,000,000	17,558	1.G FE
278865-BF-6	ECOLAB INC	02/26/2026	Transfer from Group	XXX	853,018	975,000	915	1.G FE
293791-AF-6	ENTERPRISE PRODUCTS OPERATING LLC	03/09/2026	Various	XXX	3,184,803	2,800,000	3,819	1.G FE
30303M-AB-8	META PLATFORMS INC	02/20/2026	Montgomery	XXX	6,913,225	6,875,000	88,229	1.D FE
38141G-ZM-9	GOLDMAN SACHS GROUP INC	03/03/2026	Merrill Lynch	XXX	1,156,138	1,250,000	1,077	2.A FE
404280-FL-8	HSBC HOLDINGS PLC	03/05/2026	HSBC SECURITIES	XXX	2,270,000	2,270,000	-	1.G FE
43849R-AG-0	HONEYWELL AEROSPACE INC	03/10/2026	Morgan Stanley	XXX	4,000,000	4,000,000	-	1.G FE
440452-AF-7	HORMEL FOODS CORP	02/26/2026	Transfer from Group	XXX	454,220	500,000	1,875	1.G FE
459200-KN-0	INTERNATIONAL BUSINESS MACHINES CORP	02/26/2026	Transfer from Group	XXX	571,059	625,000	803	1.G FE
46647P-BP-0	JPMORGAN CHASE & CO	02/26/2026	Transfer from Group	XXX	452,957	475,000	4,017	1.G FE
471105-AE-6	JAPAN TOBACCO INC	03/19/2026	CHASE SECURITIES INC	XXX	6,872,375	6,500,000	61,994	1.F FE
512807-AW-8	LAM RESEARCH CORP	02/26/2026	Transfer from Group	XXX	214,315	325,000	1,843	1.G FE
539830-BQ-1	LOCKHEED MARTIN CORP	02/26/2026	Transfer from Group	XXX	356,925	550,000	3,037	1.F FE
55336V-BP-4	MPLX LP	02/26/2026	Transfer from Group	XXX	519,068	575,000	7,060	2.B FE
571676-AV-7	MARS INC	03/03/2026	GOLDMAN	XXX	3,048,000	3,000,000	53,042	1.F FE
571676-AZ-8	MARS INC	03/20/2026	CHASE SECURITIES INC	XXX	3,032,190	3,000,000	9,167	1.F FE
58769J-BM-8	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	03/05/2026	CHASE SECURITIES INC	XXX	2,269,705	2,270,000	-	1.F FE
60687Y-DR-7	MIZUHO FINANCIAL GROUP INC	02/20/2026	HSBC SECURITIES	XXX	2,760,313	2,750,000	3,729	1.G FE
61747Y-DY-8	MORGAN STANLEY	02/26/2026	Transfer from Group	XXX	238,974	275,000	953	1.G FE
61748U-AT-9	MORGAN STANLEY	03/31/2026	RBC Dain Rauscher (US)	XXX	2,201,738	2,250,000	18,707	1.E FE
62954W-AU-9	NTT FINANCE CORP	03/13/2026	GOLDMAN	XXX	2,020,260	2,000,000	17,237	1.G FE
62954W-AV-7	NTT FINANCE CORP	01/20/2026	Merrill Lynch	XXX	2,055,320	2,000,000	1,528	1.G FE
64110L-AZ-9	NETFLIX INC	03/03/2026	CHASE SECURITIES INC	XXX	5,665,055	5,500,000	14,224	1.G FE
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPANY LLC	03/05/2026	BNP Paribas	XXX	903,040	800,000	19,444	1.F FE
68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPANY LLC	03/09/2026	CHASE SECURITIES INC	XXX	1,001,000	1,000,000	22,118	1.F FE
693475-CC-7	PNC FINANCIAL SERVICES GROUP INC	03/19/2026	DAIWA SECURITIES AMERICA INC	XXX	2,042,840	2,000,000	15,796	1.G FE
6944PL-3L-1	PACIFIC LIFE GLOBAL FUNDING II	02/27/2026	DONALDSON LUFKIN & JENRETTE	XXX	3,805,709	3,700,000	22,547	1.D FE
70450Y-AJ-2	PAYPAL HOLDINGS INC	02/26/2026	Transfer from Group	XXX	271,119	375,000	2,878	1.G FE
713448-EZ-7	PEPSICO INC	02/26/2026	Transfer from Group	XXX	842,741	925,000	4,802	1.E FE
718172-DB-2	PHILIP MORRIS INTERNATIONAL INC	03/13/2026	Various	XXX	3,660,940	3,500,000	11,720	1.F FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74251V-AR-3	PRINCIPAL FINANCIAL GROUP INC	02/26/2026	Transfer from Group	XXX	271,851	275,000	2,855	1.G FE
743315-AY-9	PROGRESSIVE CORP	02/26/2026	Transfer from Group	XXX	320,488	325,000	3,634	1.F FE
74340X-CC-3	PROLOGIS LP	02/26/2026	Transfer from Group	XXX	152,274	225,000	3,336	1.F FE
74350L-AC-8	PROLOGIS PRIVATE CAPITAL, LLC	03/19/2026	Various	XXX	3,541,215	3,500,000	15,969	1.G FE
744448-CT-6	PUBLIC SERVICE COMPANY OF COLORADO	02/26/2026	Transfer from Group	XXX	449,330	500,000	1,082	1.E FE
756109-CX-0	REALTY INCOME CORP	03/05/2026	CHASE SECURITIES INC	XXX	496,020	500,000	2,188	1.G FE
78017D-AQ-1	ROYAL BANK OF CANADA	03/20/2026	Morgan Stanley	XXX	3,926,840	4,000,000	66,967	1.E FE
78409V-AR-5	S&P GLOBAL INC	02/26/2026	Transfer from Group	XXX	191,213	375,000	264	1.G FE
78409V-BG-8	S&P GLOBAL INC	02/26/2026	Transfer from Group	XXX	428,274	425,000	5,770	1.G FE
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC	02/26/2026	Transfer from Group	XXX	239,742	250,000	1,134	2.A FE
79466L-AU-8	SALESFORCE INC	03/11/2026	Barclays Bank	XXX	3,848,807	3,850,000	-	1.F FE
806854-AJ-4	SCHLUMBERGER INVESTMENT SA	02/26/2026	Transfer from Group	XXX	1,000,704	1,055,000	4,660	1.F FE
808513-BG-9	CHARLES SCHWAB CORP	02/26/2026	Transfer from Group	XXX	1,148,533	1,300,000	9,831	1.F FE
828807-DU-8	SIMON PROPERTY GROUP LP	03/03/2026	Merrill Lynch	XXX	1,586,505	1,500,000	40,333	1.G FE
828807-EA-1	SIMON PROPERTY GROUP LP	01/20/2026	BBVA SECURITIES INC	XXX	5,046,950	5,000,000	108,194	1.G FE
833034-AM-3	SNAP-ON INC	02/26/2026	Transfer from Group	XXX	257,372	375,000	3,714	1.F FE
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP, INC	02/26/2026	Transfer from Group	XXX	355,995	500,000	1,403	1.G FE
86562M-CJ-7	SUMITOMO MITSUI FINANCIAL GROUP, INC	02/26/2026	Transfer from Group	XXX	545,669	610,000	5,986	1.G FE
87264A-AZ-8	T-MOBILE USA INC	02/26/2026	Transfer from Group	XXX	438,749	525,000	8,597	2.A FE
875127-BN-1	TAMPA ELECTRIC CO	01/20/2026	Wachovia Bank	XXX	5,052,800	5,000,000	100,139	1.G FE
87938W-AW-3	TELEFONICA EMISIONES SAU	02/26/2026	Transfer from Group	XXX	274,717	325,000	7,512	2.C FE
89115K-AJ-9	TORONTO-DOMINION BANK	03/19/2026	Various	XXX	2,969,880	3,000,000	51,949	1.F FE
92343V-CK-8	VERIZON COMMUNICATIONS INC	02/26/2026	Transfer from Group	XXX	516,874	575,000	388	2.A FE
92343V-HC-1	VERIZON COMMUNICATIONS INC	01/07/2026	CORPORATE ACTION	XXX	3,833,315	3,580,000	2,686	2.A FE
927804-GC-2	VIRGINIA ELECTRIC AND POWER CO	02/26/2026	Transfer from Group	XXX	383,921	550,000	4,285	2.A FE
92921L-AA-4	VOYA GLOBAL FUNDING	02/27/2026	Merrill Lynch	XXX	3,789,331	3,725,000	46,645	1.F FE
95000U-2L-6	WELLS FARGO & CO	03/13/2026	Morgan Stanley	XXX	2,981,640	3,000,000	60,453	2.A FE
95000U-3K-7	WELLS FARGO & CO	03/19/2026	CHASE SECURITIES INC	XXX	2,040,860	2,000,000	17,414	2.A FE
95000U-4E-0	WELLS FARGO & CO	03/03/2026	Morgan Stanley	XXX	3,772,018	3,775,000	21,325	1.E FE
983024-AL-4	WYETH LLC	03/19/2026	Merrill Lynch	XXX	1,602,540	1,500,000	8,750	1.F FE
983196-AA-4	WYNNNTON FUNDING TRUST	02/27/2026	TORONTO DOMINION SECURTIES (USA) INC	XXX	3,770,557	3,725,000	9,237	1.G FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					181,954,096	182,565,000	1,553,574	XXX
Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)								
90932M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS	02/26/2026	First Boston Corp	XXX	2,519,350	2,614,646	24,222	2.A FE
0129999999 – Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)					2,519,350	2,614,646	24,222	XXX
Issuer Credit Obligations: Certificates of Deposit (Unaffiliated)								
000000-00-0	Barrington Bank	01/22/2026	Direct	XXX	2,852	2,852	-	XXX
0249999999 – Issuer Credit Obligations: Certificates of Deposit (Unaffiliated)					2,852	2,852	-	XXX
0489999999 – Subtotal - Issuer Obligations (Unaffiliated)					289,357,381	290,945,566	3,286,912	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 3					289,357,381	290,945,566	3,286,912	XXX
0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX
0509999999 – Subtotals - Issuer Credit Obligations					289,357,381	290,945,566	3,286,912	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36179Q-JT-9	G2 MA2074 - RMBS	02/26/2026	Transfer from Group	XXX	361,566	366,238	1,017	1.A
36197F-N6-6	G2 AZ3113 - RMBS	02/26/2026	Transfer from Group	XXX	183,941	193,741	471	1.A
36197F-QW-6	G2 AZ3169 - RMBS	02/26/2026	Transfer from Group	XXX	464,007	488,758	1,188	1.A
36197F-RX-3	G2 AZ3202 - RMBS	02/26/2026	Transfer from Group	XXX	325,445	342,803	833	1.A
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,334,960	1,391,540	3,509	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)								
3131XX-7G-0	FH ZM4495 - RMBS	02/26/2026	Transfer from Group	XXX	1,320,584	1,349,931	3,750	1.A
3132DV-7J-8	FH SD8097 - RMBS	02/26/2026	Transfer from Group	XXX	2,689,561	3,223,093	4,477	1.A
3132DW-NW-9	FH SD8505 - RMBS	01/20/2026	Wachovia Bank	XXX	582,423	582,514	1,618	1.A
3132XC-SG-1	FH G67719 - RMBS	02/26/2026	Transfer from Group	XXX	459,905	458,130	1,432	1.A
31335C-E5-9	FH G61956 - RMBS	02/26/2026	Transfer from Group	XXX	309,572	309,256	966	1.A
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS	02/26/2026	Transfer from Group	XXX	617,860	631,455	1,754	1.A
3137GA-BF-3	FHR 3726 QZ - CMO/RMBS	03/01/2026	Direct	XXX	104,772	104,772	-	1.A
3140J6-GR-2	FN BM2007 - RMBS	02/26/2026	Transfer from Group	XXX	1,090,460	1,114,235	3,095	1.A
3140J9-KN-0	FN BM4800 - RMBS	02/26/2026	Transfer from Group	XXX	1,124,785	1,139,108	3,164	1.A
3140J9-NG-2	FN BM4890 - RMBS	02/26/2026	Transfer from Group	XXX	499,009	494,493	1,545	1.A
3140QD-XC-3	FN CA6074 - RMBS	02/26/2026	Transfer from Group	XXX	1,396,734	1,597,660	2,774	1.A
3140QE-KP-6	FN CA6601 - RMBS	02/26/2026	Transfer from Group	XXX	5,811,425	6,646,500	11,539	1.A
3140W4-BA-4	FN FA3632 - RMBS	02/03/2026	Wachovia Bank	XXX	8,342,360	8,268,288	3,479	1.A
31418C-4G-6	FN MA3522 - RMBS	02/26/2026	Transfer from Group	XXX	1,699,207	1,703,558	5,324	1.A
31418C-4X-9	FN MA3537 - RMBS	02/26/2026	Transfer from Group	XXX	993,448	991,756	3,099	1.A
31418D-RW-4	FN MA4100 - RMBS	02/26/2026	Transfer from Group	XXX	6,685,914	8,032,473	11,156	1.A
31418F-EC-7	FN MA5530 - RMBS	01/20/2026	Montgomery	XXX	3,481,763	3,481,763	9,672	1.A
31418F-GX-9	FN MA5613 - RMBS	01/20/2026	Wachovia Bank	XXX	1,580,617	1,580,864	4,391	1.A
31427Q-DZ-2	FH SL2819 - RMBS	01/20/2026	SALOMON BROTHERS INC	XXX	950,163	950,460	2,640	1.A
3142GW-PY-9	FH RJ5838 - RMBS	02/03/2026	Barclays Bank	XXX	8,369,570	8,305,069	3,479	1.A
3142J6-DG-5	FEDERAL HOME LOAN MORTGAGE CORPORATION -	03/19/2026	SALOMON BROTHERS INC	XXX	11,137,250	11,258,632	29,710	1.A
1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					59,247,381	62,224,009	109,065	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)								
64988Y-HN-0	NEW YORK ST MTG AGY HOMEOWNER MTG REV	02/26/2026	Transfer from Group	XXX	405,496	500,000	6,001	1.B FE
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					405,496	500,000	6,001	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)								
05492V-AJ-4	BBCMS 2020-C7 AS - CMBS	02/26/2026	Transfer from Group	XXX	395,134	452,000	767	1.F FE
05492V-AK-1	BBCMS 2020-C7 B - CMBS	02/26/2026	Transfer from Group	XXX	63,698	72,000	158	1.B FE
05548W-AA-5	BBCMS 2018-TALL A - CMBS	02/26/2026	Transfer from Group	XXX	967,271	1,010,000	1,413	1.A
05605N-AA-5	BX 2020-VIV2 C - CMBS	02/26/2026	Transfer from Group	XXX	347,220	367,000	903	1.A
056083-AA-6	BXP 2017-GM A - CMBS	02/26/2026	Transfer from Group	XXX	699,493	710,000	1,666	1.A
06539W-BE-5	BANK 2020-BNK25 AS - CMBS	02/26/2026	Transfer from Group	XXX	4,569,749	5,000,000	9,865	1.A FE
06541T-AL-3	BANK 2020-BNK29 E - CMBS	02/26/2026	Transfer from Group	XXX	370,641	500,000	868	1.G FE
08163A-AE-3	BMARK 2020-B18 A5 - CMBS	02/26/2026	Transfer from Group	XXX	893,941	1,000,000	1,337	1.A FE
08163A-AG-8	BMARK 2020-B18 AM - CMBS	02/26/2026	Transfer from Group	XXX	1,523,989	1,750,000	2,838	1.A FE
12532B-AD-9	CFCRE 2016-C7 A3 - CMBS	02/26/2026	Transfer from Group	XXX	3,773,733	3,825,000	10,196	1.A
17328R-BB-4	CGCMT 2020-GC46 AS - CMBS	02/26/2026	Transfer from Group	XXX	1,798,440	1,964,000	3,980	1.C FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
233063-AZ-9	DBJPM 2020-C9 AM - CMBS	02/26/2026	Transfer from Group	XXX	89,136	100,000	163	1.D FE
233063-BC-9	DBJPM 2020-C9 B - CMBS	02/26/2026	Transfer from Group	XXX	8,733	10,000	18	1.D FE
44421G-AA-1	HY 2019-30HY A - CMBS	02/26/2026	Transfer from Group	XXX	1,058,453	1,100,000	2,466	1.A
46643A-BK-8	JPMBB 2014-C23 B - CMBS	02/26/2026	Transfer from Group	XXX	4,893,182	5,000,000	15,751	1.E FE
46647T-AS-7	JPMCC 2017-JP5 A5 - CMBS	02/26/2026	Transfer from Group	XXX	3,477,229	3,500,000	9,049	1.A
61692B-BP-4	MSC 2020-HR8 A4 - CMBS	02/26/2026	Transfer from Group	XXX	1,830,678	2,000,000	2,835	1.A FE
61692B-BW-9	MSC 2020-HR8 AS - CMBS	02/26/2026	Transfer from Group	XXX	886,514	1,000,000	1,596	1.C FE
61770K-AE-5	MSC 2020-L4 D - CMBS	02/26/2026	Transfer from Group	XXX	786,600	1,000,000	1,736	2.B FE
61771M-AZ-3	MSC 2019-H7 AS - CMBS	02/26/2026	Transfer from Group	XXX	1,047,390	1,100,000	2,692	1.D FE
90278M-BD-8	UBSCM 2019-C17 AS - CMBS	02/26/2026	Transfer from Group	XXX	909,235	1,000,000	2,225	1.C FE
1079999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					30,390,459	32,460,000	72,519	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)								
00037L-AY-6	ABBSL 2R B2R - CLO	02/18/2026	FIRST UNION CAPITAL	XXX	1,000,000	1,000,000	-	1.C FE
03990H-AC-2	ARES 9 A2 - CLO	02/10/2026	SALOMON BROTHERS INC	XXX	2,505,000	2,500,000	9,510	1.A FE
04039E-AA-4	ARIN 4 A - CLO	02/18/2026	SCOTIA MCLEOD INC	XXX	1,301,950	1,300,000	3,739	1.A FE
05765X-AL-5	BOBA 2021-1 AR - CLO	03/04/2026	SALOMON BROTHERS INC	XXX	5,782,020	5,800,000	33,017	1.A FE
12547L-AW-8	CIFC 202RR A1R - CDO	02/13/2026	RBC Dain Rauscher (US)	XXX	7,000,000	7,000,000	-	1.A FE
12571K-AL-3	CIFC 223R BR - CLO	02/12/2026	DONALDSON LUFKIN & JENRETTE	XXX	1,000,000	1,000,000	5,670	1.C FE
143111-AY-8	CGMS 223RR A1R - CLO	02/10/2026	Nomura International Trust Co	XXX	7,750,000	7,750,000	-	1.A FE
14320T-AA-8	CDLC 261 A1 - CLO	03/19/2026	Morgan Stanley	XXX	2,000,000	2,000,000	-	1.A FE
18914G-AE-1	CLVR 2018-1 A2R - CLO	03/03/2026	MIZUHO SECURITIES FIXED	XXX	5,999,400	6,000,000	38,683	1.A FE
29244C-AJ-7	EMPWR 2023-1 AR - CLO	03/27/2026	FIRST UNION CAPITAL	XXX	1,003,500	1,000,000	9,219	1.A FE
33888A-AC-9	FLAT 26 A - CLO	03/04/2026	CHASE SECURITIES INC	XXX	3,002,250	3,000,000	20,426	1.A FE
38190B-AA-3	GCSBL 74 A - CLO	03/11/2026	SCOTIA MCLEOD INC	XXX	340,204	340,000	2,196	1.A FE
438453-AC-6	HONPK 1 A1 - CLO	02/12/2026	Amherst Pierpont Securities	XXX	2,500,000	2,500,000	-	1.A FE
45804G-AA-5	INSURANCE PRIVATE CREDIT IV LLC Class A	03/06/2026	INSURANCE PRIVATE CREDIT IV LLC Class A	XXX	1,300,000	1,300,000	-	1.C FE
45804G-AB-3	INSURANCE PRIVATE CREDIT IV LLC Class B	03/06/2026	INSURANCE PRIVATE CREDIT IV LLC Class B	XXX	380,000	380,000	-	2.C FE
55822N-AW-9	MDPK 61R AR - CLO	02/11/2026	Amherst Pierpont Securities	XXX	3,007,050	3,000,000	12,567	1.A FE
55954N-AS-8	MAGNE 23RR AR2 - CLO	01/28/2026	Nomura International Trust Co	XXX	2,000,000	2,000,000	-	1.A FE
624257-AA-9	MTNPT 1 A1 - CLO	02/20/2026	Montgomery	XXX	4,300,000	4,300,000	-	1.A FE
671026-AW-2	OCP 2123RR AR2 - CLO	02/10/2026	Morgan Stanley	XXX	5,008,750	5,000,000	8,097	1.A FE
67389B-AQ-8	OAKCL 2021-2 AR - CLO	03/04/2026	SALOMON BROTHERS INC	XXX	1,990,340	2,000,000	12,637	1.A FE
67401Q-AL-0	OAKCL 232R A1R - CLO	02/27/2026	SALOMON BROTHERS INC	XXX	7,522,500	7,500,000	42,859	1.A FE
67570A-AN-6	OCP 2431R AR - CLO	02/12/2026	OPPENHEIMER & ASSOCIATES	XXX	5,000,000	5,000,000	-	1.A FE
720921-AA-3	PIPK 22 A1 - CLO	03/06/2026	Montgomery	XXX	8,000,000	8,000,000	-	1.A FE
74989A-AA-5	RRAM 36 A1R - CLO	03/04/2026	BNP Paribas	XXX	1,000,200	1,000,000	6,754	1.A FE
1099999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					80,693,164	80,670,000	205,374	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)								
00833B-AG-3	AFRMT 252 A - ABS	02/17/2026	TRUIST FINANCIAL CORP	XXX	894,034	887,000	345	1.A FE
02008P-AB-8	ALLYA 2026-1 A2 - ABS	03/03/2026	Montgomery	XXX	2,411,933	2,412,000	-	1.A FE
05330Q-AC-6	DRVPNK 2025-1 A3 - ABS	02/18/2026	US Bancorp Piper-DTC	XXX	1,948,452	1,932,000	2,231	1.A FE
05330W-AB-5	DRVPNK 261 A2 - ABS	02/26/2026	Transfer from Group	XXX	4,060,170	4,057,000	7,122	1.A FE
107927-AA-3	BLAST 2026-1 A1 - ABS	01/21/2026	SALOMON BROTHERS INC	XXX	1,500,000	1,500,000	-	1.C FE

E04.4

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
142929-AA-6	CMXS 2026-A A1 - ABS	02/18/2026	Wachovia Bank	XXX	2,000,000	2,000,000	-	1.C FE
16144C-AC-0	CHAOT 242 A3 - ABS	03/20/2026	CHASE SECURITIES INC	XXX	593,842	588,509	2,527	1.A FE
30168H-AA-5	EART 2026-1 A1 - ABS	01/21/2026	SALOMON BROTHERS INC	XXX	3,500,000	3,500,000	-	1.D FE
30343X-AA-8	FCCU 261 A1 - ABS	02/18/2026	SALOMON BROTHERS INC	XXX	1,600,000	1,600,000	-	1.D FE
32059J-AA-9	FIAOT A-1 - ABS	03/31/2026	Wells Fargo	XXX	2,000,000	2,000,000	-	1.A FE
50118H-AC-0	KCOT 2026-1 A3 - ABS	02/18/2026	mitsubishi ufj securities	XXX	1,537,653	1,538,000	-	1.A FE
505708-AA-5	LADAR 261 A1 - ABS	02/10/2026	Montgomery	XXX	1,000,000	1,000,000	-	1.D FE
525952-AA-5	LBZZ 261 A1 - ABS	01/21/2026	CHASE SECURITIES INC	XXX	2,250,000	2,250,000	-	1.C FE
551923-AA-3	MTBRV 261 A1 - ABS	02/10/2026	Barclays Bank	XXX	1,806,910	1,807,000	-	1.A FE
81885F-AD-8	SFAST 261 A3 - ABS	02/19/2026	CHASE SECURITIES INC	XXX	16,547,834	16,550,000	-	1.A FE
83407M-AA-4	SCLP 26B A - ABS	03/19/2026	Montgomery	XXX	10,469,078	10,470,000	-	1.A FE
91681B-AB-6	UPST 261 A2 - ABS	03/12/2026	GOLDMAN	XXX	498,399	500,000	-	1.D FE
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					54,618,304	54,591,509	12,226	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)								
04033D-AC-8	ARIFL 2026-A A3 - ABS	01/09/2026	MITSUBISHI UFJ SECURITIES	XXX	196,989	197,000	-	1.A FE
20469B-AF-4	CMDC 261 A21 - ABS	02/11/2026	DONALDSON LUFKIN & JENRETTE	XXX	5,213,000	5,213,000	-	1.A FE
29376J-AA-1	EFF 261 A1 - ABS	01/21/2026	MITSUBISHI UFJ SECURITIES	XXX	2,500,000	2,500,000	-	1.C FE
98164X-AG-8	WOLS 2026-A A2A - ABS	03/17/2026	Wachovia Bank	XXX	2,874,822	2,875,000	-	1.A FE
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)					10,784,811	10,785,000	-	XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					237,474,574	242,622,058	408,695	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 3					237,474,574	242,622,058	408,695	XXX
1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX
1909999999 – Subtotals - Asset-Backed Securities					237,474,574	242,622,058	408,695	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					526,831,955	533,567,624	3,695,607	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other								
31338@-10-6	FEDERAL HOME LOAN BANK OF PITTSBURGH	03/31/2026	FHLB Pittsburgh	22,700.000	2,270,000	XXX	-	XXX
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other					2,270,000	XXX	-	XXX
Common Stocks: Closed-End Funds Designations Not Assigned by the SVO								
269808-10-1	EAGLE POINT CREDIT	02/09/2026	Dividend Reinvestment	0.320	2	XXX	-	XXX
5729999999 – Common Stocks: Closed-End Funds Designations Not Assigned by the SVO					2	XXX	-	XXX
Common Stocks: Exchange Traded Funds								
02072L-56-5	EA:ALP ARCH 1-3 MONTH BX	01/07/2026	Merrill Lynch	86,704.000	9,986,258	XXX	-	XXX
5819999999 – Common Stocks: Exchange Traded Funds					9,986,258	XXX	-	XXX
5989999997 – Subtotals - Common Stocks - Part 3					12,256,260	XXX	-	XXX
5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX
5989999999 – Subtotals Common Stocks					12,256,260	XXX	-	XXX
5999999999 – Subtotals Preferred and Common Stocks					12,256,260	XXX	-	XXX
6009999999 – Totals					539,088,215	XXX	3,695,607	XXX

EO4.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)																				
912810-FT-0	UNITED STATES TREASURY	02/20/2026	HARRIS NESBITT CORP BONDS	XXX	10,101,045	9,725,000	10,057,816	-	-	(849)	-	(849)	-	10,056,967	-	44,078	44,078	228,484	02/15/2036	1.A
91282C-GM-7	UNITED STATES TREASURY	02/20/2026	Nomura	XXX	10,070,788	10,297,700	10,031,851	-	-	1,132	-	1,132	-	10,032,984	-	37,804	37,804	188,175	02/15/2033	1.A
91282C-KC-4	UNITED STATES TREASURY	03/10/2026	Various	XXX	20,044,084	19,562,900	20,041,340	-	-	(4,446)	-	(4,446)	-	20,036,894	-	7,190	7,190	421,990	02/28/2031	1.A
91282C-MR-9	UNITED STATES TREASURY	02/27/2026	Wachovia Bank	XXX	20,263,646	19,740,900	20,053,286	-	-	(2,086)	-	(2,086)	-	20,051,200	-	212,446	212,446	411,582	02/29/2032	1.A
0019999999 - Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					60,479,563	59,326,500	60,184,293	-	-	(6,248)	-	(6,248)	-	60,178,045	-	301,518	301,518	1,250,230	XXX	XXX
Issuer Credit Obligations: Municipal Bonds - Special Revenues																				
649902-T3-7	NEW YORK ST DORM AUTH ST PERS INCOME TAX	03/24/2026	Call @ 100.00	XXX	9,887,469	9,545,639	11,674,030	11,039,125	-	(17,543)	-	(17,543)	-	11,021,582	-	(1,475,943)	(1,475,943)	597,828	03/15/2040	1.B FE
650035-TD-0	NEW YORK ST URBAN DEV CORP REV	02/17/2026	Call @ 100.00	XXX	60,000	60,000	64,744	63,750	-	(40)	-	(40)	-	63,709	-	(3,709)	(3,709)	263	03/15/2039	1.B FE
70917T-SC-6	PENNSYLVANIA HIGHER EDUCATIONAL FACILITI	02/27/2026	Dividend	XXX	1,005,873	1,000,000	1,000,000	1,000,000	-	-	-	-	-	1,000,000	-	5,873	5,873	15,663	11/01/2026	1.E FE
0059999999 - Issuer Credit Obligations: Municipal Bonds - Special Revenues					10,953,342	10,605,639	12,738,775	12,102,875	-	(17,583)	-	(17,583)	-	12,085,292	-	(1,473,780)	(1,473,780)	613,754	XXX	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																				
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIES INC	02/09/2026	CHASE SECURITIES INC	XXX	1,847,505	2,140,000	2,133,494	2,135,367	-	55	-	55	-	2,135,422	-	(287,917)	(287,917)	25,427	03/15/2034	2.A FE
01626P-AU-0	ALIMENTATION COUCHE-TARD INC.	02/09/2026	Merrill Lynch	XXX	2,673,946	2,620,000	2,620,000	2,620,000	-	-	-	-	-	2,620,000	-	53,946	53,946	68,231	02/12/2034	2.A FE
02209S-AH-6	ALTRIA GROUP INC	02/09/2026	Various	XXX	4,512,936	3,175,000	5,483,130	4,691,296	-	(8,229)	-	(8,229)	-	4,682,467	-	(169,532)	(169,532)	165,523	02/06/2039	2.A FE
031162-DR-8	AMGEN INC	02/09/2026	Various	XXX	16,198,145	15,640,000	15,590,734	15,602,201	-	469	-	469	-	15,602,670	-	595,475	595,475	358,520	03/02/2033	2.A FE
037735-BZ-9	APPALACHIAN POWER CO	02/09/2026	BANK OF NEW YORK/BARCLAYS	XXX	4,785,160	4,540,000	5,382,261	4,932,087	-	(4,984)	-	(4,984)	-	4,927,103	-	(141,943)	(141,943)	63,781	05/15/2033	2.A FE
039483-BL-5	ARCHER-DANIELS-MIDLAND CO	02/27/2026	Dividend	XXX	1,490,711	1,500,000	1,495,650	1,499,702	-	75	-	75	-	1,499,777	-	(9,067)	(9,067)	20,417	08/11/2026	1.F FE
06051G-FL-8	BANK OF AMERICA CORP	02/27/2026	Dividend	XXX	1,902,360	1,900,000	1,927,322	1,902,663	-	(512)	-	(512)	-	1,902,152	-	208	208	28,038	10/22/2026	2.A FE
06368F-AC-3	BANK OF MONTREAL	02/27/2026	Dividend	XXX	8,868,656	8,995,000	8,979,798	8,992,809	-	489	-	489	-	8,993,298	-	(124,642)	(124,642)	50,597	09/15/2026	1.F FE
067316-AH-2	BACARDI LTD	02/06/2026	CITADEL SECURITIES LLC	XXX	1,307,219	1,450,000	1,432,192	1,434,509	-	39	-	39	-	1,434,548	-	(127,330)	(127,330)	17,932	05/15/2048	2.C FE
071813-BY-4	BAXTER INTERNATIONAL INC	02/09/2026	Merrill Lynch	XXX	1,076,625	1,100,000	1,095,941	1,071,628	26,476	45	-	26,521	-	1,098,149	-	(21,524)	(21,524)	15,570	04/01/2030	3.A FE
076912-AA-2	BEIGNET INVESTOR LLC	01/30/2026	Morgan Stanley	XXX	281,928	269,000	269,000	269,000	-	-	-	-	-	269,000	-	12,928	12,928	4,747	05/30/2049	1.E FE
097023-CW-3	BOEING CO	02/06/2026	CITADEL SECURITIES LLC	XXX	2,837,366	2,875,000	3,259,518	3,221,909	-	(835)	-	(835)	-	3,221,074	-	(383,708)	(383,708)	45,432	05/01/2050	2.C FE
12592B-AS-3	CNH INDUSTRIAL CAPITAL LLC	02/09/2026	DONALDSON LUFKIN & JENRETTE	XXX	6,711,871	6,540,000	6,484,868	6,502,841	-	1,138	-	1,138	-	6,503,979	-	207,893	207,893	101,915	04/20/2029	2.B FE
126650-EJ-5	CVS HEALTH CORP	02/06/2026	CITADEL SECURITIES LLC	XXX	10,169,300	10,000,000	9,969,400	9,971,159	-	494	-	494	-	9,971,652	-	197,648	197,648	241,667	09/15/2032	2.B FE
14040H-DJ-1	CAPITAL ONE FINANCIAL CORP	02/06/2026	CITADEL SECURITIES LLC	XXX	3,675,244	3,550,000	3,550,000	3,550,000	-	-	-	-	-	3,550,000	-	125,244	125,244	115,236	01/30/2036	2.B FE
19075Q-AC-6	COBANK ACB	01/29/2026	FIRST UNION CAPITAL	XXX	2,012,000	2,000,000	1,975,000	1,976,324	-	34	-	34	-	1,976,358	-	35,642	35,642	41,319	12/29/2049	2.B FE
22822V-AX-9	CROWN CASTLE INC	03/31/2026	Barclays Bank	XXX	2,211,313	3,125,000	3,111,188	3,113,917	-	141	-	141	-	3,114,058	-	(902,745)	(902,745)	45,313	04/01/2041	2.B FE
260543-DG-5	DOW CHEMICAL CO	02/06/2026	CITADEL SECURITIES LLC	XXX	6,385,080	6,000,000	6,637,680	6,482,669	-	(6,269)	-	(6,269)	-	6,476,400	-	(91,320)	(91,320)	151,200	03/15/2033	2.B FE
26441C-AP-0	DUKE ENERGY CORP	02/06/2026	CITADEL SECURITIES LLC	XXX	971,135	1,100,000	1,127,483	1,121,975	-	(76)	-	(76)	-	1,121,900	-	(150,765)	(150,765)	7,920	12/15/2045	2.B FE
26875P-AW-1	EOG RESOURCES INC	01/09/2026	CITADEL SECURITIES LLC	XXX	4,379,334	4,450,000	4,423,790	4,424,274	-	11	-	11	-	4,424,285	-	(44,951)	(44,951)	28,635	12/01/2054	1.G FE
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC	02/27/2026	Dividend	XXX	3,001,632	3,000,000	3,062,640	3,008,137	-	(1,412)	-	(1,412)	-	3,006,725	-	(5,093)	(5,093)	63,200	02/15/2027	1.G FE
30161N-AV-3	EXELON CORP	02/06/2026	CITADEL SECURITIES LLC	XXX	1,096,147	1,300,000	1,293,370	1,294,667	-	17	-	17	-	1,294,685	-	(198,538)	(198,538)	18,319	04/15/2046	2.B FE
31677Q-BR-9	FIFTH THIRD BANK NA	02/27/2026	Dividend	XXX	5,976,839	6,060,000	6,055,697	6,059,227	-	110	-	110	-	6,059,337	-	(82,498)	(82,498)	78,023	02/01/2027	1.G FE
36144B-BA-0	GATX CORP	02/09/2026	GOLDMAN	XXX	7,608,139	7,700,000	7,663,117	7,690,953	-	436	-	436	-	7,691,389	-	(83,250)	(83,250)	108,549	03/15/2028	2.B FE
38141G-B2-9	GOLDMAN SACHS GROUP INC	02/09/2026	Montgomery	XXX	2,049,720	2,000,000	2,018,480	2,014,644	-	(414)	-	(414)	-	2,014,230	-	35,490	35,490	55,259	07/23/2030	1.F FE
38141G-WL-4	GOLDMAN SACHS GROUP INC	02/09/2026	Montgomery	XXX	4,981,400	5,000,000	4,777,350	4,937,005	-	2,753	-	2,753	-	4,939,758	-	41,642	41,642	33,322	06/05/2038	2.A FE
404119-CU-1	HCA INC	02/09/2026	Wachovia Bank	XXX	4,165,400	4,000,000	3,993,120	3,994,581	-	57	-	57	-	3,994,638	-	170,762	170,762	80,267	04/01/2034	2.C FE
440452-AJ-9	HORMEL FOODS CORP	01/09/2026	CITADEL SECURITIES LLC	XXX	757,287	1,150,000	1,141,720	1,142,548	-	6	-	6	-	1,142,548	-	(385,267)	(385,267)	3,800	06/03/2051	1.G FE
443510-AK-8	HUBBELL INC	02/09/2026	Merrill Lynch	XXX	1,718,875	1,885,000	1,876,800	1,880,502	-	90	-	90	-	1,880,591	-	(161,716)	(161,716)	17,462	03/15/2031	2.A FE
46653K-AA-6	JAB HOLDINGS BV	02/06/2026	CITADEL SECURITIES LLC	XXX	2,097,313	2,325,000	2,317,746	2,321,250	-	78	-	78	-	2,321,329	-	(224,016)	(224,016)	10,798	11/23/2030	2.B FE
49326E-EN-9	KEYCORP	02/09/2026	Morgan Stanley	XXX	5,541,562	5,545,000	5,545,000	5,545,000	-	-	-	-	-	5,545,000	-	(3,438)	(3,438)	50,897	06/01/2033	2.B FE
50077L-BN-5	KRAFT HEINZ FOODS CO	02/09/2026	SALOMON BROTHERS INC	XXX	2,051,540	2,000,000	2,005,500	2,005,351	-	(50)	-	(50)	-	2,005,301	-	46,239	46,239	43,500	03/15/2035	2.B FE
501044-DW-8	KROGER CO	01/09/2026	Wachovia Bank	XXX	1,529,328	1,600,000	1,593,400	1,593,593	-	3	-	3	-	1,593,595	-	(64,267)	(64,267)	28,600	09/15/2054	2.A FE
50220P-AB-9	LSEG FINANCE PLC	02/27/2026	Dividend	XXX	5,809,820	5,825,000	5,819,117	5,824,683	-	190	-	190	-	5,824,873	-	(15,053)	(15,053)	31,370	04/06/2026	1.G FE
548661-DW-4	LOWE'S COMPANIES INC	02/09/2026	STIFEL NICOLAUS & CO.	XXX	2,724,480	3,000,000	2,770,950	2,777,628	-	473	-	473	-	2,778,100	-	(53,620)	(53,620)	49,115	04/15/2028	2.A FE
55336V-AR-1	MPLX LP	02/06/2026	CITADEL SECURITIES LLC	XXX	5,095,926	5,100,000	5,077,101	5,094,256	-	268	-	268	-	5,094,525	-	1,395	1,395	81,600	03/15/2050	2.B FE
55336V-BX-7	MPLX LP	02/06/2026	CITADEL SECURITIES LLC	XXX	5,421,476	5,300,000	5,235,234	5,243,496	-	569	-	569	-	5,244,065	-	177,411	177,411	55,061	06/01/2034	2.B FE
68389X-CP-8	ORACLE CORP	02/09/2026	Montgomery	XXX	3,137,687	3,230,000	3,179,856	3,190,080	-	500	-	500	-	3,190,580	-	(52,893)	(52,893)	80,894	02/06/2033	2.B FE
68389X-CQ-6	ORACLE CORP	02/06/20																		

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	
75513E-CR-0	RTX CORP.	02/09/2026	Morgan Stanley	XXX	2,229,800	2,155,000	2,148,664	2,150,151	-	61	-	61	-	2,150,212	-	79,588	79,588	50,250	02/27/2033	2.A FE	
775109-CH-2	ROGERS COMMUNICATIONS INC.	02/06/2026	CITADEL SECURITIES LLC	XXX	5,732,874	5,037,881	5,037,881	5,250,302	-	11,382	-	11,382	-	5,261,684	-	471,190	471,190	92,036	03/15/2032	2.C FE	
775109-CK-5	ROGERS COMMUNICATIONS INC.	02/09/2026	Wachovia Bank	XXX	2,093,468	2,600,000	2,163,330	2,174,134	-	776	-	776	-	2,174,911	-	(81,443)	(81,443)	47,649	03/15/2052	2.C FE	
78409V-AM-6	S&P GLOBAL INC.	02/27/2026	Dividend	XXX	2,855,292	2,880,000	2,855,722	2,877,156	-	416	-	416	-	2,877,573	-	(22,280)	(22,280)	50,740	01/22/2027	1.G FE	
83444M-AR-2	SOLVENTUM CORP.	02/09/2026	Barclays Bank	XXX	4,162,200	4,000,000	3,983,520	3,986,519	-	143	-	143	-	3,986,661	-	175,539	175,539	85,244	03/23/2034	2.B FE	
875127-BN-1	TAMPA ELECTRIC CO	02/09/2026	GOLDMAN	XXX	7,096,180	7,000,000	7,022,880	1,971,922	-	133	-	133	-	7,024,854	-	71,326	71,326	159,221	03/01/2035	1.G FE	
87938W-AW-3	TELEFONICA EMISIONES SAU	02/06/2026	CITADEL SECURITIES LLC	XXX	2,160,411	2,550,000	2,550,000	2,550,000	-	-	-	-	-	2,550,000	-	(389,589)	(389,589)	53,050	03/06/2048	2.C FE	
89788M-AD-4	TRUIST FINANCIAL CORP.	03/02/2026	Call @ 100.00	XXX	9,300,000	9,300,000	9,300,000	9,300,000	-	-	-	-	-	9,300,000	-	-	-	58,916	03/02/2027	2.A FE	
907818-GH-5	UNION PACIFIC CORP.	01/09/2026	Montgomery	XXX	3,005,730	3,000,000	2,997,630	2,998,722	-	1	-	1	-	2,998,723	-	7,007	7,007	19,133	12/01/2054	1.G FE	
91324P-DE-9	UNITEDHEALTH GROUP INC.	02/27/2026	Dividend	XXX	5,721,857	5,800,000	5,751,454	5,790,195	-	838	-	838	-	5,791,033	-	(69,177)	(69,177)	62,737	10/15/2027	1.F FE	
91324P-EC-2	UNITEDHEALTH GROUP INC.	02/27/2026	Dividend	XXX	9,942,130	10,000,000	9,982,600	9,998,674	-	564	-	564	-	9,999,238	-	(57,108)	(57,108)	32,583	05/15/2026	1.F FE	
92343V-HA-5	VERIZON COMMUNICATIONS INC.	01/07/2026	CORPORATE ACTION	XXX	3,833,315	3,580,000	4,104,133	3,833,602	-	(287)	-	(287)	-	3,833,315	-	-	-	103,123	07/02/2037	2.A FE	
925650-AH-6	VICI PROPERTIES LP.	02/09/2026	Morgan Stanley	XXX	3,398,313	3,355,000	3,343,023	3,344,418	-	172	-	172	-	3,344,589	-	53,724	53,724	40,598	11/15/2031	2.C FE	
95000U-2A-0	WELLS FARGO & CO	02/09/2026	Montgomery	XXX	7,960,800	8,000,000	7,690,880	7,909,962	-	3,765	-	3,765	-	7,913,727	-	47,073	47,073	62,123	05/22/2028	2.A FE	
95000U-3B-7	WELLS FARGO & CO	02/09/2026	Merrill Lynch	XXX	3,549,385	3,500,000	3,384,290	3,403,074	-	1,351	-	1,351	-	3,404,424	-	144,961	144,961	92,839	07/25/2033	2.A FE	
95000U-3K-7	WELLS FARGO & CO	02/06/2026	CITADEL SECURITIES LLC	XXX	6,213,480	6,000,000	6,086,820	6,078,581	-	(838)	-	(838)	-	6,077,743	-	135,737	135,737	179,634	01/23/2035	2.A FE	
0089999999 - Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					256,981,065	258,519,000	260,434,262	254,454,969	26,476	4,834	-	31,310	-	259,539,079	-	(2,558,014)	(2,558,014)	4,233,014	XXX	XXX	
0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated)					328,413,969	328,451,139	333,357,330	266,557,844	26,476	(18,997)	-	7,479	-	331,802,416	-	(3,730,276)	(3,730,276)	6,096,998	XXX	XXX	
0509999997 - Subtotals - Issuer Credit Obligations - Part 4					328,413,969	328,451,139	333,357,330	266,557,844	26,476	(18,997)	-	7,479	-	331,802,416	-	(3,730,276)	(3,730,276)	6,096,998	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	XXX
0509999999 - Subtotals - Issuer Credit Obligations					328,413,969	328,451,139	333,357,330	266,557,844	26,476	(18,997)	-	7,479	-	331,802,416	-	(3,730,276)	(3,730,276)	6,096,998	XXX	XXX	
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																					
36179Q-JT-9	G2 MA2074 - RMBS	03/01/2026	Paydown	XXX	186,918	186,918	196,498	198,933	-	(15,077)	-	(15,077)	-	186,918	-	-	-	1,228	07/20/2044	1.A	
36179T-CX-1	G2 MA4586 - RMBS	03/01/2026	Paydown	XXX	69,883	69,883	72,476	75,132	-	(5,249)	-	(5,249)	-	69,883	-	-	-	390	07/20/2047	1.A	
36179U-EA-6	G2 MA5529 - RMBS	03/01/2026	Paydown	XXX	18,724	18,724	18,061	18,097	-	627	-	627	-	18,724	-	-	-	140	10/20/2048	1.A	
36179U-K2-7	G2 MA5713 - RMBS	03/01/2026	Paydown	XXX	9,909	9,909	10,452	11,336	-	(1,428)	-	(1,428)	-	9,909	-	-	-	108	01/20/2049	1.A	
36179U-KX-9	G2 MA5710 - RMBS	03/01/2026	Paydown	XXX	15,652	15,652	16,293	17,305	-	(1,653)	-	(1,653)	-	15,652	-	-	-	104	01/20/2049	1.A	
36179U-V7-4	G2 MA6038 - RMBS	03/01/2026	Paydown	XXX	75,480	75,480	78,357	78,695	-	(3,215)	-	(3,215)	-	75,480	-	-	-	365	07/20/2049	1.A	
36179U-XS-6	G2 MA6089 - RMBS	03/01/2026	Paydown	XXX	189,917	189,916	200,050	207,132	-	(17,216)	-	(17,216)	-	189,916	-	-	-	945	08/20/2049	1.A	
36179W-QA-9	G2 MA7649 - RMBS	03/01/2026	Paydown	XXX	54,705	54,705	56,410	56,199	-	(1,493)	-	(1,493)	-	54,705	-	-	-	224	10/20/2051	1.A	
36179W-TY-4	G2 MA7767 - RMBS	03/01/2026	Paydown	XXX	28,036	28,036	28,746	28,655	-	(619)	-	(619)	-	28,036	-	-	-	115	12/20/2051	1.A	
36179W-TZ-1	G2 MA7768 - RMBS	03/01/2026	Paydown	XXX	128,139	128,139	133,314	132,638	-	(4,499)	-	(4,499)	-	128,139	-	-	-	629	12/20/2051	1.A	
36179X-HZ-2	G2 MA8348 - RMBS	03/01/2026	Paydown	XXX	272,177	272,177	266,694	267,378	-	4,800	-	4,800	-	272,177	-	-	-	2,202	10/20/2052	1.A	
36197F-N6-6	G2 AZ3113 - RMBS	03/01/2026	Various	XXX	159,613	171,769	175,173	176,698	-	11	-	11	-	177,315	-	(17,702)	(17,702)	717	03/20/2047	1.A	
36197F-QW-6	G2 AZ3169 - RMBS	03/01/2026	Paydown	XXX	5,888	5,888	5,892	4,404	-	(54)	-	(54)	-	5,888	-	-	-	30	04/20/2047	1.A	
36197F-RX-3	G2 AZ3202 - RMBS	03/01/2026	Paydown	XXX	4,234	4,234	4,238	3,175	-	(32)	-	(32)	-	4,234	-	-	-	21	04/20/2047	1.A	
36202D-X8-9	G2 003403 - RMBS	03/01/2026	Paydown	XXX	3,641	3,641	4,040	3,890	-	(249)	-	(249)	-	3,641	-	-	-	32	06/20/2033	1.A	
36202E-2C-2	G2 004371 - RMBS	03/01/2026	Paydown	XXX	2,487	2,487	2,726	2,738	-	(251)	-	(251)	-	2,487	-	-	-	25	02/20/2039	1.A	
36202E-5H-8	G2 004448 - RMBS	03/01/2026	Paydown	XXX	159	159	171	171	-	(12)	-	(12)	-	159	-	-	-	1	05/20/2039	1.A	
36202E-6F-1	G2 004470 - RMBS	03/01/2026	Paydown	XXX	1,802	1,802	1,943	1,932	-	(130)	-	(130)	-	1,802	-	-	-	17	06/20/2039	1.A	
36202E-E9-6	G2 003760 - RMBS	03/01/2026	Paydown	XXX	1,694	1,694	1,880	1,836	-	(142)	-	(142)	-	1,694	-	-	-	16	09/20/2035	1.A	
36202E-GD-5	G2 003796 - RMBS	03/01/2026	Paydown	XXX	490	490	543	534	-	(43)	-	(43)	-	490	-	-	-	4	12/20/2035	1.A	
36202E-JH-3	G2 003864 - RMBS	03/01/2026	Paydown	XXX	4,361	4,361	4,819	4,788	-	(427)	-	(427)	-	4,361	-	-	-	44	06/20/2036	1.A	
36202E-MA-4	G2 003953 - RMBS	03/01/2026	Paydown	XXX	81	81	87	87	-	(6)	-	(6)	-	81	-	-	-	1	02/20/2037	1.A	
36202E-MN-6	G2 003965 - RMBS	03/01/2026	Paydown	XXX	25	25	27	27	-	(2)	-	(2)	-	25	-	-	-	-	03/20/2037	1.A	
36202E-MY-2	G2 003975 - RMBS	03/01/2026	Paydown	XXX	21	21	23	23	-	(2)	-	(2)	-	21	-	-	-	-	04/20/2037	1.A	
36202E-NA-3	G2 003985 - RMBS	03/01/2026	Paydown	XXX	702	702	757	758	-	(57)	-	(57)	-	702	-	-	-	7	05/20/2037	1.A	
36202E-NN-5	G2 003997 - RMBS	03/01/2026	Paydown	XXX	712	712	768	768	-	(56)	-	(56)	-	712	-	-	-	6	06/20/2037	1.A	
36202E-PA-1	G2 004017 - RMBS	03/01/2026	Paydown	XXX	1,667	1,667	1,828	1,826	-	(159)	-	(159)	-	1,667	-	-	-	16	08/20/2037	1.A	
36202E-RT-8	G2 004098 - RMBS	03/01/2026	Paydown	XXX	95	95	102	102	-	(7)	-	(7)	-	95	-	-	-	1	03/20/2038	1.A	
36202E-SC-4	G2 004115 - RMBS	03/01/2026	Paydown	XXX	322	322	353	354	-	(32)	-	(32)	-	322	-	-	-	3	04/20/2038	1.A	
36202E-UU-1	G2 004195 - RMBS	03/01/2026	Paydown	XXX	1,358	1,358	1,489	1,497	-	(139)	-	(139)	-	1,358	-	-	-	15	07/20/2038	1.A	
36202E-VN-6	G2 004221 - RMBS	03/01/2026	Paydown	XXX	79	79	85	86	-	(7)	-	(7)	-	79	-	-	-	1	08/20/2038	1.A	
36202E-WD-7	G2 004244 - RM																				

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
36202F-E8-5	G2 004659 - RMBS	03/01/2026	Paydown	XXX	682	682	735	729	—	(48)	—	(48)	—	682	—	—	—	6	03/20/2040	1.A
36202F-FV-3	G2 004680 - RMBS	03/01/2026	Paydown	XXX	915	915	987	994	—	(78)	—	(78)	—	915	—	—	—	8	04/20/2040	1.A
36202F-FW-1	G2 004681 - RMBS	03/01/2026	Paydown	XXX	665	665	729	708	—	(43)	—	(43)	—	665	—	—	—	9	04/20/2040	1.A
36202F-GF-7	G2 004698 - RMBS	03/01/2026	Paydown	XXX	700	700	755	756	—	(56)	—	(56)	—	700	—	—	—	6	05/20/2040	1.A
36202F-GG-5	G2 004699 - RMBS	03/01/2026	Paydown	XXX	343	343	376	375	—	(32)	—	(32)	—	343	—	—	—	4	05/20/2040	1.A
36202F-GZ-3	G2 004716 - RMBS	03/01/2026	Paydown	XXX	1,493	1,493	1,610	1,613	—	(120)	—	(120)	—	1,493	—	—	—	12	06/20/2040	1.A
3620AQ-HR-7	GN 736540 - RMBS	03/01/2026	Paydown	XXX	936	936	1,035	1,018	—	(81)	—	(81)	—	936	—	—	—	9	02/15/2040	1.A
36213R-WL-7	GN 562351 - RMBS	03/01/2026	Paydown	XXX	854	854	947	914	—	(60)	—	(60)	—	854	—	—	—	8	01/15/2034	1.A
36241L-HV-1	G2 782944 - RMBS	03/01/2026	Paydown	XXX	147	147	159	160	—	(12)	—	(12)	—	147	—	—	—	1	02/20/2040	1.A
36241L-NG-7	GN 783091 - RMBS	03/01/2026	Paydown	XXX	3,957	3,957	4,395	4,387	—	(430)	—	(430)	—	3,957	—	—	—	37	06/15/2040	1.A
36290R-5Y-5	GN 615663 - RMBS	03/01/2026	Paydown	XXX	2,159	2,159	2,399	2,323	—	(164)	—	(164)	—	2,159	—	—	—	20	10/15/2033	1.A
36291J-FP-0	GN 629374 - RMBS	03/01/2026	Paydown	XXX	5,583	5,583	6,197	5,988	—	(405)	—	(405)	—	5,583	—	—	—	31	03/15/2034	1.A
36295K-G9-8	GN 672624 - RMBS	03/01/2026	Paydown	XXX	7,508	7,508	8,257	8,172	—	(664)	—	(664)	—	7,508	—	—	—	69	03/15/2038	1.A
36296J-M3-6	GN 692578 - RMBS	03/01/2026	Paydown	XXX	154	154	168	162	—	(8)	—	(8)	—	154	—	—	—	1	05/15/2039	1.A
36296J-SF-3	GN 692718 - RMBS	03/01/2026	Paydown	XXX	305	305	336	350	—	(45)	—	(45)	—	305	—	—	—	3	07/15/2039	1.A
1019999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,268,668	1,280,824	1,316,966	1,329,446	—	(49,375)	—	(49,375)	—	1,286,370	—	(17,702)	(17,702)	7,664	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
38381J-D7-9	GNR 2023-175 KC - CMBS	03/01/2026	Paydown	XXX	6,715	6,715	6,392	6,460	—	256	—	256	—	6,715	—	—	—	50	01/16/2065	1.A
1029999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					6,715	6,715	6,392	6,460	—	256	—	256	—	6,715	—	—	—	50	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
3128M9-PE-6	FH G07321 - RMBS	03/01/2026	Paydown	XXX	43,962	43,962	45,034	44,933	—	(971)	—	(971)	—	43,962	—	—	—	296	04/01/2043	1.A
3131XX-7G-0	FH ZM4495 - RMBS	03/01/2026	Paydown	XXX	29,451	29,451	30,510	20,470	—	(1,858)	—	(1,858)	—	29,451	—	—	—	155	10/01/2047	1.A
3131Y7-S6-5	FH ZN1441 - RMBS	03/01/2026	Paydown	XXX	122,965	122,965	132,149	138,031	—	(15,066)	—	(15,066)	—	122,965	—	—	—	926	11/01/2048	1.A
3132AD-3M-8	FH ZT1704 - RMBS	03/01/2026	Paydown	XXX	133,061	133,061	136,908	138,848	—	(5,787)	—	(5,787)	—	133,061	—	—	—	997	01/01/2049	1.A
3132AD-T9-9	FH ZT1476 - RMBS	03/01/2026	Paydown	XXX	1,625	1,625	1,733	1,775	—	(150)	—	(150)	—	1,625	—	—	—	9	02/01/2048	1.A
3132D6-HQ-6	FH SB8339 - RMBS	03/01/2026	Paydown	XXX	628,757	628,757	628,732	628,695	—	62	—	62	—	628,757	—	—	—	5,639	11/01/2039	1.A
3132DM-FC-4	FH SD0163 - RMBS	03/01/2026	Paydown	XXX	27,241	27,241	27,727	27,897	—	(656)	—	(656)	—	27,241	—	—	—	136	12/01/2049	1.A
3132DM-KC-8	FH SD0291 - RMBS	01/13/2026	Various	XXX	596,401	587,688	640,213	686,545	—	(1,459)	—	(1,459)	—	685,086	—	(88,686)	(88,686)	3,495	03/01/2050	1.A
3132DN-BJ-1	FH SD0941 - RMBS	03/01/2026	Paydown	XXX	224,167	224,167	220,069	220,369	—	3,798	—	3,798	—	224,167	—	—	—	1,216	04/01/2052	1.A
3132DN-RR-6	FH SD1396 - RMBS	03/01/2026	Paydown	XXX	220,522	220,522	222,624	220,232	—	(1,709)	—	(1,709)	—	220,522	—	—	—	1,650	07/01/2052	1.A
3132DN-TZ-6	FH SD1468 - RMBS	03/01/2026	Paydown	XXX	141,566	141,566	141,521	141,483	—	83	—	83	—	141,566	—	—	—	1,330	08/01/2052	1.A
3132DN-V9-1	FH SD1540 - RMBS	03/01/2026	Paydown	XXX	146,972	146,972	148,166	147,968	—	(996)	—	(996)	—	146,972	—	—	—	1,319	08/01/2052	1.A
3132DN-VJ-9	FH SD1517 - RMBS	03/01/2026	Paydown	XXX	199,083	199,083	199,488	199,361	—	(277)	—	(277)	—	199,083	—	—	—	1,137	09/01/2052	1.A
3132DN-VL-4	FH SD1519 - RMBS	03/01/2026	Paydown	XXX	249,080	249,080	246,823	246,989	—	2,091	—	2,091	—	249,080	—	—	—	1,057	08/01/2052	1.A
3132DN-WH-2	FH SD1548 - RMBS	03/01/2026	Paydown	XXX	232,151	232,151	220,253	220,782	—	11,369	—	11,369	—	232,151	—	—	—	1,254	08/01/2052	1.A
3132DN-XN-8	FH SD1585 - RMBS	03/01/2026	Paydown	XXX	265,465	265,465	249,288	250,404	—	15,061	—	15,061	—	265,465	—	—	—	1,160	08/01/2052	1.A
3132DQ-3R-5	FH SD3508 - RMBS	03/01/2026	Paydown	XXX	215,655	215,655	200,155	201,621	—	14,034	—	14,034	—	215,655	—	—	—	1,363	06/01/2053	1.A
3132DS-CH-3	FH SD4572 - RMBS	03/01/2026	Paydown	XXX	48,161	48,161	47,754	47,763	—	398	—	398	—	48,161	—	—	—	400	08/01/2053	1.A
3132DV-SW-1	FH SD8061 - RMBS	03/01/2026	Paydown	XXX	26,809	26,809	27,939	28,399	—	(1,589)	—	(1,589)	—	26,809	—	—	—	110	05/01/2050	1.A
3132DV-7J-8	FH SD8097 - RMBS	03/01/2026	Paydown	XXX	15,112	15,112	12,610	—	—	2,502	—	2,502	—	15,112	—	—	—	25	08/01/2050	1.A
3132DV-KT-1	FH SD7506 - RMBS	03/01/2026	Paydown	XXX	248,115	248,115	265,454	267,863	—	(19,747)	—	(19,747)	—	248,115	—	—	—	1,586	09/01/2049	1.A
3132DV-KU-8	FH SD7507 - RMBS	03/01/2026	Paydown	XXX	9,692	9,692	9,958	9,990	—	(298)	—	(298)	—	9,692	—	—	—	48	11/01/2049	1.A
3132DV-LZ-6	FH SD7544 - RMBS	03/01/2026	Paydown	XXX	218,468	218,468	234,476	233,209	—	(14,742)	—	(14,742)	—	218,468	—	—	—	1,069	07/01/2051	1.A
3132DW-G9-8	FH SD8324 - RMBS	03/01/2026	Paydown	XXX	12,681	12,681	12,574	12,575	—	106	—	106	—	12,681	—	—	—	122	05/01/2053	1.A
3132DW-GG-2	FH SD8299 - RMBS	03/01/2026	Paydown	XXX	363,619	363,619	348,086	348,347	—	15,273	—	15,273	—	363,619	—	—	—	3,197	02/01/2053	1.A
3132DW-H2-2	FH SD8349 - RMBS	03/01/2026	Paydown	XXX	122,121	122,121	120,954	120,966	—	1,155	—	1,155	—	122,121	—	—	—	1,158	08/01/2053	1.A
3132DW-HE-6	FH SD8329 - RMBS	03/01/2026	Various	XXX	10,110,988	10,064,513	10,099,207	10,099,709	—	(263)	—	(263)	—	10,099,447	—	11,541	11,541	60,086	06/01/2053	1.A
3132DW-HG-1	FH SD8331 - RMBS	03/01/2026	Paydown	XXX	266,428	266,428	264,055	264,072	—	2,356	—	2,356	—	266,428	—	—	—	2,576	06/01/2053	1.A
3132DW-JF-1	FH SD8362 - RMBS	03/01/2026	Paydown	XXX	20,343	20,343	20,171	20,173	—	170	—	170	—	20,343	—	—	—	196	09/01/2053	1.A
3132DW-JR-5	FH SD8372 - RMBS	03/01/2026	Paydown	XXX	84,916	84,916	84,081	84,091	—	826	—	826	—	84,916	—	—	—	851	11/01/2053	1.A
3132DW-NW-9	FH SD8505 - RMBS	03/01/2026	Paydown	XXX	8,998	8,998	8,996	—	—	1	—	1	—	8,998	—	—	—	52	02/01/2055	1.A
3132EO-E3-2	FH SD3754 - RMBS	03/01/2026	Paydown	XXX	309,257	309,257	302,492	302,761	—	6,496	—	6,496	—	309,257	—	—	—	2,300	09/01/2053	1.A
3132HQ-PU-0	FH Q14035 - RMBS	03/01/2026	Paydown	XXX	61,343	61,343	62,838	62,740	—	(1,397)	—	(1,397)	—	61,343	—	—	—	371	12/01/2042	1.A
3132JA-CZ-6	FH Q18687 - RMBS	03/01/2026	Paydown	XXX	4,139	4,139	4,239	4,226	—	(87)	—	(87)	—	4,139	—	—	—	24	05/01/2043	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
3132XC-SB-2	FH G67714 - RMBS	03/01/2026	Paydown	XXX	104,626	104,626	105,329	105,646	-	(1,020)	-	(1,020)	-	104,626	-	-	-	678	07/01/2048	1.A
3132XC-SG-1	FH G67719 - RMBS	03/01/2026	Paydown	XXX	44,036	44,036	46,366	43,361	-	(3,349)	-	(3,349)	-	44,036	-	-	-	315	01/01/2049	1.A
31335B-R5-7	FH G61408 - RMBS	03/01/2026	Paydown	XXX	63,838	63,838	63,591	63,595	-	243	-	243	-	63,838	-	-	-	363	06/01/2044	1.A
31335C-E5-9	FH G61956 - RMBS	03/01/2026	Various	XXX	317,521	318,074	339,813	351,930	-	(140)	-	(140)	-	354,052	-	(36,531)	(36,531)	1,704	04/01/2049	1.A
31335C-F7-4	FH G61990 - RMBS	03/01/2026	Paydown	XXX	9,219	9,219	9,562	9,694	-	(475)	-	(475)	-	9,219	-	-	-	45	04/01/2049	1.A
31339S-HJ-7	FH QA2933 - RMBS	03/01/2026	Paydown	XXX	8,332	8,332	8,507	8,606	-	(274)	-	(274)	-	8,332	-	-	-	40	09/01/2049	1.A
31339S-TL-9	FH QA3255 - RMBS	03/01/2026	Paydown	XXX	18,473	18,473	18,944	19,009	-	(536)	-	(536)	-	18,473	-	-	-	87	10/01/2049	1.A
31339S-VF-9	FH QA3314 - RMBS	03/01/2026	Paydown	XXX	5,973	5,973	6,099	6,100	-	(126)	-	(126)	-	5,973	-	-	-	30	09/01/2049	1.A
31339S-VS-1	FH QA3325 - RMBS	03/01/2026	Paydown	XXX	69,557	69,557	71,160	71,307	-	(1,750)	-	(1,750)	-	69,557	-	-	-	344	10/01/2049	1.A
3133AQ-V8-7	FH QC6039 - RMBS	03/01/2026	Paydown	XXX	42,784	42,784	45,792	45,606	-	(2,822)	-	(2,822)	-	42,784	-	-	-	212	08/01/2051	1.A
3133AU-E3-8	FH QC9154 - RMBS	03/01/2026	Paydown	XXX	168,873	168,873	179,771	177,915	-	(9,042)	-	(9,042)	-	168,873	-	-	-	666	10/01/2051	1.A
3133BJ-NZ-1	FH QE8508 - RMBS	03/01/2026	Paydown	XXX	157,876	157,876	150,722	150,618	-	7,258	-	7,258	-	157,876	-	-	-	1,412	08/01/2052	1.A
3133BM-TV-7	FH QF0564 - RMBS	03/01/2026	Paydown	XXX	54,748	54,748	55,184	55,087	-	(339)	-	(339)	-	54,748	-	-	-	396	09/01/2052	1.A
3133KJ-NE-8	FH RA3089 - RMBS	03/01/2026	Paydown	XXX	186,299	186,299	153,986	156,236	-	30,062	-	30,062	-	186,299	-	-	-	700	07/01/2050	1.A
3133KM-4X-0	FH RA6238 - RMBS	03/01/2026	Paydown	XXX	35,042	35,042	36,027	35,935	-	(893)	-	(893)	-	35,042	-	-	-	148	11/01/2051	1.A
3133KM-SE-6	FH RA5917 - RMBS	03/01/2026	Paydown	XXX	238,472	238,472	253,376	251,392	-	(12,921)	-	(12,921)	-	238,472	-	-	-	1,201	09/01/2051	1.A
3133KN-AH-6	FH RA6308 - RMBS	03/01/2026	Paydown	XXX	121,723	121,723	123,364	123,165	-	(1,442)	-	(1,442)	-	121,723	-	-	-	405	11/01/2051	1.A
3133KN-KX-0	FH RA6610 - RMBS	03/01/2026	Paydown	XXX	132,789	132,789	135,715	135,402	-	(2,613)	-	(2,613)	-	132,789	-	-	-	607	01/01/2052	1.A
3133KP-X9-4	FH RA7904 - RMBS	03/01/2026	Paydown	XXX	134,735	134,735	132,483	132,585	-	2,150	-	2,150	-	134,735	-	-	-	997	10/01/2052	1.A
31346Y-SJ-8	FH QA5349 - RMBS	03/01/2026	Paydown	XXX	17,427	17,427	17,844	17,860	-	(433)	-	(433)	-	17,427	-	-	-	87	12/01/2049	1.A
31346Y-F9-9	FH QA4692 - RMBS	03/01/2026	Paydown	XXX	146,553	146,553	150,246	150,433	-	(3,880)	-	(3,880)	-	146,553	-	-	-	859	11/01/2049	1.A
31346Y-ZM-8	FH QA5248 - RMBS	03/01/2026	Paydown	XXX	82,632	82,632	84,607	84,788	-	(2,156)	-	(2,156)	-	82,632	-	-	-	473	12/01/2049	1.A
3137BN-HN-7	FHR 4577 HM - CMO/RMBS	03/01/2026	Paydown	XXX	117,495	117,495	115,701	116,161	-	1,334	-	1,334	-	117,495	-	-	-	571	12/15/2050	1.A
3137FJ-HW-2	FHR 4839 LA - CMO/RMBS	03/01/2026	Paydown	XXX	69,290	69,290	72,450	67,703	-	(1,884)	-	(1,884)	-	69,290	-	-	-	452	05/15/2050	1.A
3137GA-BF-3	FHR 3726 QZ - CMO/RMBS	03/02/2026	Paydown	XXX	556,488	556,488	603,154	576,576	-	(20,087)	-	(20,087)	-	556,488	-	-	-	4,096	09/15/2040	1.A
3137HC-D6-6	FHR 5395 PD - CMO/RMBS	03/01/2026	Paydown	XXX	200,236	200,236	197,420	197,614	-	2,622	-	2,622	-	200,236	-	-	-	1,618	03/25/2054	1.A
3138EM-UJ-7	FN AL5097 - RMBS	03/01/2026	Paydown	XXX	72,733	72,733	69,073	69,631	-	3,102	-	3,102	-	72,733	-	-	-	499	09/01/2043	1.A
3138EQ-BA-9	FN AL7232 - RMBS	03/01/2026	Paydown	XXX	36,780	36,780	39,400	39,318	-	(2,538)	-	(2,538)	-	36,780	-	-	-	210	09/01/2045	1.A
3138WG-V5-0	FN AS6935 - RMBS	03/01/2026	Paydown	XXX	89,823	89,823	90,392	90,606	-	(783)	-	(783)	-	89,823	-	-	-	449	04/01/2046	1.A
3138WH-LQ-3	FN AS7534 - RMBS	03/01/2026	Paydown	XXX	67,422	67,422	65,526	65,495	-	1,927	-	1,927	-	67,422	-	-	-	317	07/01/2046	1.A
3138WJ-K7-2	FN AS8417 - RMBS	03/01/2026	Paydown	XXX	3,230	3,230	3,329	3,394	-	(164)	-	(164)	-	3,230	-	-	-	19	12/01/2046	1.A
3138WJ-UH-9	FN AS8683 - RMBS	03/01/2026	Paydown	XXX	9,911	9,911	10,259	10,368	-	(457)	-	(457)	-	9,911	-	-	-	58	01/01/2047	1.A
3138WN-5H-8	FN AT1747 - RMBS	03/01/2026	Paydown	XXX	25,923	25,923	25,571	25,699	-	224	-	224	-	25,923	-	-	-	126	04/01/2043	1.A
3138WX-E6-0	FN AT9156 - RMBS	03/01/2026	Paydown	XXX	42,503	42,503	41,925	41,925	-	363	-	363	-	42,503	-	-	-	246	07/01/2043	1.A
3138Y9-SC-3	FN AX7714 - RMBS	01/13/2026	Various	XXX	46,150	48,661	52,128	52,712	-	(23)	-	(23)	-	52,689	-	(6,539)	(6,539)	203	02/01/2045	1.A
3138YD-ST-7	FN AY0529 - RMBS	03/01/2026	Paydown	XXX	195	195	209	211	-	(16)	-	(16)	-	195	-	-	-	1	02/01/2045	1.A
3138YG-HG-0	FN AY2930 - RMBS	03/01/2026	Paydown	XXX	12,259	12,259	13,132	13,173	-	(914)	-	(914)	-	12,259	-	-	-	53	04/01/2045	1.A
3138YH-U5-7	FN AY4203 - RMBS	03/01/2026	Paydown	XXX	3,407	3,407	3,650	3,631	-	(224)	-	(224)	-	3,407	-	-	-	9	05/01/2045	1.A
3138YR-WS-3	FN AZ0656 - RMBS	03/01/2026	Paydown	XXX	155	155	166	169	-	(14)	-	(14)	-	155	-	-	-	1	07/01/2045	1.A
3138YS-QV-1	FN AZ1367 - RMBS	03/01/2026	Paydown	XXX	1,238	1,238	1,327	1,352	-	(113)	-	(113)	-	1,238	-	-	-	8	05/01/2045	1.A
3138YT-3N-2	FN AZ2604 - RMBS	03/01/2026	Paydown	XXX	518	518	555	559	-	(41)	-	(41)	-	518	-	-	-	3	08/01/2045	1.A
3138YT-4D-3	FN AZ2619 - RMBS	03/01/2026	Paydown	XXX	676	676	724	731	-	(55)	-	(55)	-	676	-	-	-	4	08/01/2045	1.A
3138YT-4X-9	FN AZ2637 - RMBS	03/01/2026	Paydown	XXX	5,369	5,369	5,752	5,785	-	(416)	-	(416)	-	5,369	-	-	-	44	09/01/2045	1.A
3138YT-6B-5	FN AZ2665 - RMBS	03/01/2026	Paydown	XXX	2,650	2,650	2,839	2,823	-	(174)	-	(174)	-	2,650	-	-	-	15	10/01/2045	1.A
3138YW-X2-8	FN AZ5196 - RMBS	03/01/2026	Paydown	XXX	218	218	234	237	-	(19)	-	(19)	-	218	-	-	-	1	08/01/2045	1.A
31402Q-ZE-4	FN 735241 - RMBS	03/01/2026	Paydown	XXX	40	40	41	40	-	(1)	-	(1)	-	40	-	-	-	-	02/01/2035	1.A
31403D-SK-6	FN 745822 - RMBS	03/01/2026	Paydown	XXX	9,265	9,265	10,272	10,194	-	(929)	-	(929)	-	9,265	-	-	-	76	09/01/2036	1.A
31405H-6L-7	FN 790275 - RMBS	03/01/2026	Paydown	XXX	62	62	63	63	-	(1)	-	(1)	-	62	-	-	-	1	08/01/2034	1.A
3140E7-GH-7	FN BA2899 - RMBS	03/01/2026	Paydown	XXX	1,238	1,238	1,326	1,327	-	(89)	-	(89)	-	1,238	-	-	-	7	11/01/2045	1.A
3140E7-JY-7	FN BA2978 - RMBS	03/01/2026	Paydown	XXX	153	153	164	169	-	(16)	-	(16)	-	153	-	-	-	1	11/01/2045	1.A
3140E7-NA-4	FN BA3084 - RMBS	03/01/2026	Paydown	XXX	588	588	629	624	-	(36)	-	(36)	-	588	-	-	-	3	12/01/2045	1.A
3140FX-H3-9	FN BF0249 - RMBS	03/01/2026	Paydown	XXX	115,608	115,608	120,079	120,485	-	(4,877)	-	(4,877)	-	115,608	-	-	-	727	01/01/2058	1.A
3140HB-VH-8	FN BJ9615 - RMBS	03/01/2026	Paydown	XXX	23,689	23,689	24,297	24,415	-	(725)	-	(725)	-	23,689	-	-	-	118	10/01/2049	1.A
3140J5-SG-5	FN BM1418 - RMBS	03/01/2026	Paydown	XXX	104,123	104,123	101,203	101,235	-	2,888	-	2,888	-	104,123	-	-	-	444	04/01/2047	1.A
3140J6-GR-2	FN BM2007 - RMBS	03/01/2026	Paydown	XXX	51,548	51,548	52,849	46,306	-	(3,905)	-	(3,905)	-	51,548	-	-	-	319	09/01/2048	1.A
3140J7-LV-5	FN BM3039 - RMBS	03/01/2026	Paydown	XXX	64,893	64,893	65,293	65,437	-	(545)	-	(545)	-	64,893	-	-	-	380	11/01/2047	1.A
3140J9-H8-7	FN BM4754 - RMBS	03/01/2026	Paydown	XXX	11,268	11,268	11,653	11,870	-	(602)	-	(602)	-	11,268	-	-	-	71	05/01/2047	1.A
3140J9-H9-5	FN BM4755 - RMBS	03/01/2026	Paydown	XXX	117,572	117,572	122,183	122,538	-	(4,966)	-	(4,966)	-	117,572	-	-	-	813	02/01/2046	1.A
3140J9-KN-0	FN BM4800 - RMBS	03/01/2026	Paydown	XXX	30,964	30,964	31,258	23,861	-	(368)	-	(368)	-	30,964	-	-	-	168	10/01/2048	1.A
3140J9-MG-3	FN BM4858 - RMBS	03/01/2026	Paydown	XXX	170,886	170,886	177,668	177,075	-	(6,189)	-	(6,189)	-	170,886	-	-	-	1,044	08/01/2048	1.A
3140J9-NG-2	FN BM4890 - RMBS	03/01/2026	Paydown	XXX	37,960	37,960	40,224	37,												

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
3140JA-CQ-9	FN BM5478 - RMBS	03/01/2026	Paydown	XXX	85,060	85,060	89,127	91,290	-	(6,230)	-	(6,230)	-	85,060	-	-	-	723	01/01/2049	1.A
3140JQ-QK-2	FN BN7657 - RMBS	03/01/2026	Paydown	XXX	3,634	3,634	3,788	3,788	-	(152)	-	(152)	-	3,634	-	-	-	25	07/01/2049	1.A
3140JQ-TJ-2	FN BN7752 - RMBS	03/01/2026	Paydown	XXX	61,542	61,542	63,631	63,525	-	(1,982)	-	(1,982)	-	61,542	-	-	-	281	09/01/2049	1.A
3140K0-WT-1	FN BO5157 - RMBS	03/01/2026	Paydown	XXX	1,097	1,097	1,120	1,148	-	(51)	-	(51)	-	1,097	-	-	-	5	10/01/2049	1.A
3140K1-2R-6	FN BO6183 - RMBS	03/01/2026	Paydown	XXX	7,260	7,260	7,413	7,525	-	(266)	-	(266)	-	7,260	-	-	-	36	09/01/2049	1.A
3140K3-HT-2	FN BO7441 - RMBS	03/01/2026	Paydown	XXX	21,058	21,058	21,491	21,553	-	(495)	-	(495)	-	21,058	-	-	-	104	11/01/2049	1.A
3140KP-LU-5	FN BQ3938 - RMBS	03/01/2026	Paydown	XXX	13,293	13,293	14,205	13,887	-	(594)	-	(594)	-	13,293	-	-	-	55	09/01/2035	1.A
3140MP-5Q-0	FN BV9854 - RMBS	03/01/2026	Paydown	XXX	184,996	184,996	177,365	177,520	-	7,475	-	7,475	-	184,996	-	-	-	971	05/01/2052	1.A
3140MQ-BN-8	FN BV9944 - RMBS	03/01/2026	Paydown	XXX	87,668	87,668	80,545	81,105	-	6,563	-	6,563	-	87,668	-	-	-	428	06/01/2052	1.A
3140MX-7J-7	FN BW6296 - RMBS	03/01/2026	Paydown	XXX	12,091	12,091	11,543	11,526	-	565	-	565	-	12,091	-	-	-	72	08/01/2052	1.A
3140N2-4Z-1	FN BW9839 - RMBS	03/01/2026	Paydown	XXX	28,573	28,573	27,278	27,267	-	1,305	-	1,305	-	28,573	-	-	-	233	09/01/2052	1.A
3140Q8-KG-9	FN CA1194 - RMBS	03/01/2026	Paydown	XXX	92,035	92,035	95,112	94,414	-	(2,379)	-	(2,379)	-	92,035	-	-	-	563	02/01/2048	1.A
3140Q9-2N-2	FN CA2580 - RMBS	03/01/2026	Paydown	XXX	39,593	39,593	41,141	41,336	-	(1,743)	-	(1,743)	-	39,593	-	-	-	294	11/01/2048	1.A
3140QA-DF-4	FN CA2801 - RMBS	03/01/2026	Paydown	XXX	77,583	77,583	84,408	92,071	-	(14,488)	-	(14,488)	-	77,583	-	-	-	397	12/01/2048	1.A
3140QB-3Q-9	FN CA4406 - RMBS	03/01/2026	Paydown	XXX	218,040	218,040	221,856	222,039	-	(3,999)	-	(3,999)	-	218,040	-	-	-	1,075	10/01/2049	1.A
3140QD-KP-8	FN CA5701 - RMBS	03/01/2026	Paydown	XXX	88,719	88,719	73,357	73,982	-	14,737	-	14,737	-	88,719	-	-	-	349	05/01/2050	1.A
3140QD-XC-3	FN CA6074 - RMBS	03/01/2026	Paydown	XXX	3,850	3,850	3,366	-	-	484	-	484	-	3,850	-	-	-	8	06/01/2050	1.A
3140QE-KP-6	FN CA6601 - RMBS	03/01/2026	Paydown	XXX	38,596	38,596	33,746	-	-	4,849	-	4,849	-	38,596	-	-	-	80	08/01/2050	1.A
3140QK-5J-3	FN CB0848 - RMBS	03/01/2026	Paydown	XXX	80,109	80,109	85,441	84,818	-	(4,709)	-	(4,709)	-	80,109	-	-	-	330	06/01/2051	1.A
3140QK-F4-5	FN CB0186 - RMBS	03/01/2026	Paydown	XXX	114,411	114,411	121,454	121,316	-	(6,905)	-	(6,905)	-	114,411	-	-	-	810	04/01/2051	1.A
3140QK-ZA-9	FN CB0736 - RMBS	03/01/2026	Paydown	XXX	80,279	80,279	85,397	84,981	-	(4,701)	-	(4,701)	-	80,279	-	-	-	402	06/01/2051	1.A
3140QL-WV-4	FN CB1559 - RMBS	03/01/2026	Paydown	XXX	313,351	313,351	338,321	334,689	-	(21,338)	-	(21,338)	-	313,351	-	-	-	1,510	09/01/2051	1.A
3140QN-YJ-5	FN CB3412 - RMBS	03/01/2026	Paydown	XXX	35,255	35,255	33,643	33,697	-	1,558	-	1,558	-	35,255	-	-	-	213	04/01/2052	1.A
3140QP-HS-9	FN CB3840 - RMBS	03/01/2026	Paydown	XXX	50,037	50,037	46,034	46,305	-	3,731	-	3,731	-	50,037	-	-	-	274	06/01/2052	1.A
3140QP-PE-1	FN CB4020 - RMBS	03/01/2026	Paydown	XXX	179,309	179,309	180,233	180,097	-	(788)	-	(788)	-	179,309	-	-	-	1,191	07/01/2052	1.A
3140QP-SR-9	FN CB4127 - RMBS	03/01/2026	Paydown	XXX	493,423	493,423	498,781	498,103	-	(4,680)	-	(4,680)	-	493,423	-	-	-	3,787	07/01/2052	1.A
3140QP-TZ-0	FN CB4167 - RMBS	03/01/2026	Paydown	XXX	52,523	52,523	51,521	51,555	-	968	-	968	-	52,523	-	-	-	366	07/01/2052	1.A
3140W4-BA-4	FN FA3632 - RMBS	03/01/2026	Paydown	XXX	95,171	95,171	96,023	-	-	(853)	-	(853)	-	95,171	-	-	-	397	03/01/2055	1.A
3140X4-DF-0	FN FM1001 - RMBS	03/01/2026	Paydown	XXX	1,470	1,470	1,568	1,602	-	(131)	-	(131)	-	1,470	-	-	-	9	11/01/2048	1.A
3140X4-V3-7	FN FM1533 - RMBS	03/01/2026	Paydown	XXX	49,697	49,697	52,608	53,753	-	(4,057)	-	(4,057)	-	49,697	-	-	-	384	02/01/2048	1.A
3140X5-BC-6	FN FM1834 - RMBS	03/01/2026	Paydown	XXX	41,181	41,181	42,024	42,391	-	(1,210)	-	(1,210)	-	41,181	-	-	-	218	10/01/2049	1.A
3140X5-FA-6	FN FM1960 - RMBS	03/01/2026	Paydown	XXX	294,683	294,683	295,002	305,141	-	(10,458)	-	(10,458)	-	294,683	-	-	-	1,936	05/01/2049	1.A
3140X5-N4-1	FN FM2210 - RMBS	03/01/2026	Paydown	XXX	163,736	163,736	168,929	171,274	-	(7,538)	-	(7,538)	-	163,736	-	-	-	757	10/01/2047	1.A
3140X6-UC-3	FN FM3278 - RMBS	03/01/2026	Paydown	XXX	1,342	1,342	1,431	1,462	-	(120)	-	(120)	-	1,342	-	-	-	7	11/01/2048	1.A
3140X8-4J-3	FN FM5324 - RMBS	03/01/2026	Paydown	XXX	372,304	372,304	392,607	388,523	-	(16,218)	-	(16,218)	-	372,304	-	-	-	1,558	11/01/2035	1.A
3140X8-N5-2	FN FM4911 - RMBS	03/01/2026	Paydown	XXX	4,742	4,742	5,003	4,995	-	(253)	-	(253)	-	4,742	-	-	-	20	11/01/2050	1.A
3140X8-UU-9	FN FM5094 - RMBS	03/01/2026	Paydown	XXX	32,844	32,844	35,035	35,779	-	(2,935)	-	(2,935)	-	32,844	-	-	-	199	06/01/2049	1.A
3140X9-GM-1	FN FM5603 - RMBS	03/01/2026	Paydown	XXX	125,457	125,457	136,337	136,480	-	(11,023)	-	(11,023)	-	125,457	-	-	-	612	09/01/2048	1.A
3140X9-JK-2	FN FM5665 - RMBS	03/01/2026	Paydown	XXX	1,931	1,931	2,059	2,095	-	(164)	-	(164)	-	1,931	-	-	-	11	08/01/2048	1.A
3140XC-ML-9	FN FM8462 - RMBS	03/01/2026	Paydown	XXX	61,992	61,992	66,351	65,804	-	(3,812)	-	(3,812)	-	61,992	-	-	-	398	08/01/2051	1.A
3140XD-X3-5	FN FM9697 - RMBS	03/01/2026	Paydown	XXX	102,484	102,484	105,870	105,457	-	(2,973)	-	(2,973)	-	102,484	-	-	-	473	12/01/2051	1.A
3140XE-BB-9	FN FM9933 - RMBS	03/01/2026	Paydown	XXX	51,670	51,670	54,290	53,889	-	(2,219)	-	(2,219)	-	51,670	-	-	-	221	11/01/2051	1.A
3140XF-VZ-1	FN FS0631 - RMBS	03/01/2026	Paydown	XXX	248,604	248,604	250,682	250,446	-	(1,842)	-	(1,842)	-	248,604	-	-	-	1,086	02/01/2052	1.A
3140XF-XG-1	FN FS0678 - RMBS	03/01/2026	Paydown	XXX	1,268,886	1,268,886	1,282,170	1,280,329	-	(11,444)	-	(11,444)	-	1,268,886	-	-	-	7,443	02/01/2052	1.A
3140XF-YB-1	FN FS0705 - RMBS	03/01/2026	Paydown	XXX	199,071	199,071	188,806	189,941	-	9,130	-	9,130	-	199,071	-	-	-	975	05/01/2050	1.A
3140XG-CP-2	FN FS0977 - RMBS	03/01/2026	Paydown	XXX	372,804	372,804	367,328	367,679	-	5,125	-	5,125	-	372,804	-	-	-	1,659	03/01/2052	1.A
3140XG-F9-5	FN FS1091 - RMBS	03/01/2026	Paydown	XXX	182,043	182,043	183,949	183,820	-	(1,777)	-	(1,777)	-	182,043	-	-	-	1,007	03/01/2052	1.A
3140XH-LW-5	FN FS2140 - RMBS	03/01/2026	Paydown	XXX	132,881	132,881	121,731	122,718	-	10,163	-	10,163	-	132,881	-	-	-	733	06/01/2052	1.A
3140XJ-AE-3	FN FS2704 - RMBS	03/01/2026	Paydown	XXX	108,930	108,930	103,041	103,471	-	5,459	-	5,459	-	108,930	-	-	-	549	08/01/2052	1.A
3140XJ-BJ-1	FN FS2740 - RMBS	03/01/2026	Paydown	XXX	328,437	328,437	307,037	309,511	-	18,926	-	18,926	-	328,437	-	-	-	1,917	06/01/2049	1.A
3140XJ-GT-4	FN FS2909 - RMBS	03/01/2026	Paydown	XXX	239,950	239,950	241,525	241,150	-	(1,200)	-	(1,200)	-	239,950	-	-	-	2,875	09/01/2052	1.A
3140XJ-GU-1	FN FS2910 - RMBS	03/01/2026	Paydown	XXX	156,813	156,813	158,210	158,049	-	(1,236)	-	(1,236)	-	156,813	-	-	-	857	09/01/2052	1.A
3140XJ-PY-3	FN FS3138 - RMBS	03/01/2026	Paydown	XXX	170,653	170,653	167,093	167,303	-	3,350	-	3,350	-	170,653	-	-	-	1,141	10/01/2052	1.A
3140XL-5L-8	FN FS5350 - RMBS	03/01/2026	Paydown	XXX	391,694	391,694	367,519	367,033	-	24,661	-	24,661	-	391,694	-	-	-	2,800	10/01/2052	1.A
3140XL-K6-4	FN FS4816 - RMBS	03/01/2026	Paydown	XXX	126,093	126,093	119,571	119,902	-	6,191	-	6,191	-	126,093	-	-	-	952	05/01/2053	1.A
3140XL-LW-6	FN FS4840 - RMBS	03/01/2026	Paydown	XXX	18,276	18,276	18,122	18,124	-	153	-	153	-	18,276	-	-	-	190	05/01/2053	1.A
3140XN-VF-8	FN FS6913 - RMBS	03/01/2026	Paydown	XXX	347,061	347,061	333,395	334,180	-	12,881	-	12,881	-	347,061	-	-	-	2,640	09/01/2050	1.A
3140XN-VZ-4	FN FS6931 - RMBS	03/01/2026	Paydown	XXX	59,339	59,339	58,876	58,883	-	456	-	456	-	59,339	-	-	-	599	01/01/2053	1.A
3140XQ-M5-3	FN FS8479 - RMBS	03/01/2026	Paydown	XXX	452,926	452,926	449,033	449,051	-	3,875	-	3,875	-	452,926	-	-	-	4,319	08/01	

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
31410L-XE-7	FN 890877 - RMBS	03/01/2026	Paydown	XXX	4,395	4,395	4,687	4,782	-	(387)	-	(387)	-	4,395	-	-	-	30	07/01/2048	1.A
31410U-HU-9	FN 897643 - RMBS	03/01/2026	Paydown	XXX	12,522	12,522	13,874	13,669	-	(1,147)	-	(1,147)	-	12,522	-	-	-	119	05/01/2037	1.A
31411A-QX-6	FN 902370 - RMBS	03/01/2026	Paydown	XXX	756	756	829	816	-	(60)	-	(60)	-	756	-	-	-	7	11/01/2036	1.A
31411Y-DP-5	FN 918210 - RMBS	03/01/2026	Paydown	XXX	43	43	45	43	-	-	-	-	-	43	-	-	-	-	05/01/2037	1.A
31418C-4G-6	FN MA3522 - RMBS	03/01/2026	Paydown	XXX	12,341	12,341	12,310	-	-	32	-	32	-	12,341	-	-	-	46	11/01/2048	1.A
31418C-4X-9	FN MA3537 - RMBS	03/01/2026	Paydown	XXX	6,404	6,404	6,415	-	-	(11)	-	(11)	-	6,404	-	-	-	24	12/01/2048	1.A
31418C-U7-7	FN MA3305 - RMBS	03/01/2026	Paydown	XXX	3,022	3,022	3,222	3,306	-	(284)	-	(284)	-	3,022	-	-	-	17	03/01/2048	1.A
31418C-V2-7	FN MA3332 - RMBS	03/01/2026	Paydown	XXX	4,945	4,945	5,273	5,420	-	(476)	-	(476)	-	4,945	-	-	-	28	04/01/2048	1.A
31418D-C6-7	FN MA3692 - RMBS	03/01/2026	Paydown	XXX	220,261	220,261	206,633	207,771	-	12,490	-	12,490	-	220,261	-	-	-	1,266	07/01/2049	1.A
31418D-Q8-8	FN MA4078 - RMBS	03/01/2026	Paydown	XXX	304,199	304,199	316,902	320,389	-	(16,190)	-	(16,190)	-	304,199	-	-	-	1,257	07/01/2050	1.A
31418D-QH-8	FN MA4055 - RMBS	03/01/2026	Paydown	XXX	28,852	28,852	30,068	30,422	-	(1,570)	-	(1,570)	-	28,852	-	-	-	117	06/01/2050	1.A
31418D-RT-1	FN MA4097 - RMBS	03/01/2026	Paydown	XXX	85,783	85,783	89,449	90,359	-	(4,576)	-	(4,576)	-	85,783	-	-	-	420	08/01/2050	1.A
31418D-RW-4	FN MA4100 - RMBS	03/01/2026	Paydown	XXX	69,612	69,612	64,053	31,203	-	5,549	-	5,549	-	69,612	-	-	-	164	08/01/2050	1.A
31418E-HK-9	FN MA4733 - RMBS	03/01/2026	Paydown	XXX	338,136	338,136	319,697	320,076	-	18,060	-	18,060	-	338,136	-	-	-	2,463	09/01/2052	1.A
31418E-KK-5	FN MA4797 - RMBS	03/01/2026	Paydown	XXX	423,799	423,799	405,522	406,688	-	17,111	-	17,111	-	423,799	-	-	-	2,979	11/01/2037	1.A
31418E-KS-8	FN MA4804 - RMBS	03/01/2026	Paydown	XXX	342,651	342,651	314,730	315,896	-	26,755	-	26,755	-	342,651	-	-	-	2,141	11/01/2052	1.A
31418E-Q8-6	FN MA4978 - RMBS	03/01/2026	Paydown	XXX	239,709	239,709	232,677	233,039	-	6,670	-	6,670	-	239,709	-	-	-	1,988	04/01/2053	1.A
31418E-R7-7	FN MA5009 - RMBS	03/01/2026	Paydown	XXX	25,371	25,371	25,327	25,328	-	43	-	43	-	25,371	-	-	-	218	05/01/2053	1.A
31418E-R8-5	FN MA5010 - RMBS	03/01/2026	Paydown	XXX	82,578	82,578	78,075	78,529	-	4,049	-	4,049	-	82,578	-	-	-	771	05/01/2053	1.A
31418E-S4-3	FN MA5038 - RMBS	03/01/2026	Paydown	XXX	62,055	62,055	61,958	61,958	-	96	-	96	-	62,055	-	-	-	510	06/01/2053	1.A
31418E-U9-9	FN MA5107 - RMBS	03/01/2026	Paydown	XXX	36,427	36,427	36,119	36,122	-	305	-	305	-	36,427	-	-	-	337	08/01/2053	1.A
31418E-V8-0	FN MA5138 - RMBS	03/01/2026	Paydown	XXX	124,397	124,397	123,211	123,217	-	1,181	-	1,181	-	124,397	-	-	-	1,137	09/01/2053	1.A
31418E-XU-9	FN MA5190 - RMBS	03/01/2026	Paydown	XXX	812,192	812,192	801,913	802,136	-	10,056	-	10,056	-	812,192	-	-	-	7,794	11/01/2053	1.A
31418F-EC-7	FN MA5530 - RMBS	03/01/2026	Paydown	XXX	67,971	67,971	67,971	-	-	-	-	-	-	67,971	-	-	-	448	11/01/2054	1.A
31418F-GX-9	FN MA5613 - RMBS	03/01/2026	Paydown	XXX	38,663	38,663	38,656	-	-	6	-	6	-	38,663	-	-	-	245	02/01/2055	1.A
31427Q-DZ-2	FH SL2819 - RMBS	03/01/2026	Paydown	XXX	9,291	9,291	9,288	-	-	3	-	3	-	9,291	-	-	-	56	08/01/2055	1.A
3142GW-PY-9	FH RJ5838 - RMBS	03/01/2026	Paydown	XXX	65,782	65,782	66,293	-	-	(511)	-	(511)	-	65,782	-	-	-	274	01/01/2056	1.A
35563P-ML-0	SCRT 2019-4 MA - CMO/RMBS	03/01/2026	Paydown	XXX	74,512	74,512	76,145	75,371	-	(859)	-	(859)	-	74,512	-	-	-	391	02/25/2059	1.A
1039999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					32,550,920	32,503,766	32,584,462	32,238,598	-	13,828	-	13,828	-	32,681,255	-	(130,335)	(130,335)	205,524	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
30297D-AJ-9	FRESB 2018-SB53 A1F - CMBS	03/01/2026	Paydown	XXX	75,253	75,253	75,273	75,121	-	132	-	132	-	75,253	-	-	-	641	06/25/2028	1.A
30297D-AM-2	FRESB 2018-SB53 A1H - CMBS	03/01/2026	Paydown	XXX	12,559	12,559	12,321	12,798	-	(239)	-	(239)	-	12,559	-	-	-	74	05/25/2038	1.A
30298B-AJ-2	FRESB 2019-SB63 10H - CMBS	03/01/2026	Paydown	XXX	73,764	73,764	74,089	78,621	-	(4,856)	-	(4,856)	-	73,764	-	-	-	527	03/25/2039	1.A
30335J-AC-5	FARM 241 A - CMO/RMBS	02/27/2026	Various	XXX	3,876,819	3,923,534	3,713,747	3,685,819	-	3,471	-	3,471	-	3,689,290	-	187,529	187,529	43,070	05/25/2053	1.A FE
1049999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					4,038,395	4,085,110	3,875,430	3,852,358	-	(1,492)	-	(1,492)	-	3,850,866	-	187,529	187,529	44,313	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)																				
12636M-AE-8	CSAIL 2016-C6 A5 - CMBS	03/01/2026	Paydown	XXX	3,845,990	3,845,990	3,973,238	3,846,056	-	(66)	-	(66)	-	3,845,990	-	-	-	14,555	01/15/2049	1.A
17290Y-AR-9	CGCMT 2016-C1 A4 - CMBS	03/01/2026	Paydown	XXX	101,665	101,665	101,418	101,575	-	89	-	89	-	101,665	-	-	-	816	05/12/2049	1.A
29429C-AC-9	CGCMT 2016-P3 A3 - CMBS	01/16/2026	Paydown	XXX	1,519,817	1,519,817	1,579,126	1,519,364	-	453	-	453	-	1,519,817	-	-	-	3,879	04/16/2049	1.A
46643A-BK-8	JPMBB 2014-C23 B - CMBS	03/01/2026	Paydown	XXX	504,084	504,084	493,315	-	-	10,769	-	10,769	-	504,084	-	-	-	1,906	09/17/2047	1.E FE
78413M-AE-8	SFAVE 2015-5AVE A2B - CMBS	01/09/2026	Merrill Lynch	XXX	10,046,328	11,500,000	11,826,668	11,684,649	-	(498)	-	(498)	-	11,684,151	-	(1,637,823)	(1,637,823)	54,275	01/08/2043	1.A
1079999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					16,017,884	17,471,555	17,973,764	17,151,644	-	10,747	-	10,747	-	17,655,706	-	(1,637,823)	(1,637,823)	75,430	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)																				
05556K-AA-0	BCSTAT 251 A - CLO	01/24/2026	Paydown	XXX	388,685	388,685	388,685	388,685	-	-	-	-	-	388,685	-	-	-	14,048	07/24/2035	1.A FE
13079W-DC-9	SYMP IX AR3 - CLO	01/16/2026	Paydown	XXX	808,690	808,690	808,607	811,228	-	(2,537)	-	(2,537)	-	808,690	-	-	-	10,861	07/16/2032	1.A FE
44928X-AY-0	ICG 141RR 1A2 - CLO	03/06/2026	Call @ 100.00	XXX	1,450,000	1,450,000	1,450,000	1,450,000	-	-	-	-	-	1,450,000	-	-	-	29,107	10/20/2034	1.A FE
458042-AA-6	INSURANCE PRIVATE CREDIT II LLC Class A	01/26/2026	Paydown	XXX	809,900	809,900	809,900	809,900	-	-	-	-	-	809,900	-	-	-	13,528	07/25/2035	1.E FE
458042-AB-4	INSURANCE PRIVATE CREDIT II LLC - CDO	01/26/2026	Paydown	XXX	211,820	211,820	211,820	211,820	-	-	-	-	-	211,820	-	-	-	4,207	07/25/2035	2.C FE
63152P-AA-6	NCC 2018-H1 A - CLO	01/15/2026	Paydown	XXX	1,675,258	1,675,258	1,673,371	1,688,415	-	(13,157)	-	(13,157)	-	1,675,258	-	-	-	23,316	10/15/2031	1.A FE
63170M-AA-1	NCC 2018-H1 A - CLO	01/15/2026	Paydown	XXX	151,383	151,383	150,844	151,475	-	(92)	-	(92)	-	151,383	-	-	-	2,057	07/15/2031	1.A FE
67111V-AE-6	OZLM XXII A2 - CLO	01/20/2026	Paydown	XXX	4,378,083	4,378,083	4,378,083	4,378,083	-	-	-	-	-	4,378,083	-	-	-	65,198	01/17/2031	1.A FE
675922-AE-8	OCT34 34 B1 - CLO	01/20/2026	Paydown	XXX	2,698,782	2,698,782	2,698,782	2,698,782	-	-	-	-	-	2,698,782	-	-	-	38,250	01/22/2030	1.A FE
83610H-AL-4	SNDPT 7RRR A1R - CLO	01/23/2026	Paydown	XXX	945,385	945,385	945,385	945,385	-	-	-	-	-	945,385	-	-	-	12,542	10/23/2031	1.A FE
915328-AU-2	UPLND 1R AAR - CLO	01/20/2026	Paydown	XXX	30,426	30,426	30,472	30,414	-	12	-	12	-	30,426	-	-	-	402	04/21/2031	1.A FE
92917A-AA-4	VOYA 181 A1 - CLO	02/26/2026	Various	XXX	947,987	947,987														

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
1099999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					14,496,400	14,496,400	14,487,301	14,520,820	-	(20,069)	-	(20,069)	-	14,500,751	-	(4,351)	(4,351)	228,523	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)																				
00432C-BN-0	ACSS 2004-1 A2 - ABS	03/25/2026	Paydown	XXX	18,092	18,092	17,888	17,997	-	95	-	95	-	18,092	-	-	-	202	09/25/2033	1.A FE
05592X-AD-2	BMWOT 2023-A A3 - ABS	03/25/2026	Paydown	XXX	896,786	896,786	908,907	902,058	-	(5,271)	-	(5,271)	-	896,786	-	-	-	7,867	02/25/2028	1.A FE
107927-AA-3	BLAST 2026-1 A1 - ABS	02/27/2026	Various	XXX	1,499,986	1,500,000	1,500,000	-	-	-	-	-	-	1,500,000	-	(14)	(14)	4,384	01/15/2027	1.C FE
142929-AA-6	CMXS 2026-A A1 - ABS	02/27/2026	Dividend	XXX	2,000,181	2,000,000	2,000,000	-	-	-	-	-	-	2,000,000	-	181	181	435	03/15/2027	1.C FE
16144C-AC-0	CHAOT 242 A3 - ABS	03/25/2026	Paydown	XXX	34,336	34,336	34,647	-	-	(311)	-	(311)	-	34,336	-	-	-	158	06/25/2029	1.A FE
193938-AB-3	CASL 23A A2 - ABS	03/25/2026	Paydown	XXX	106,790	106,790	105,989	106,125	-	665	-	665	-	106,790	-	-	-	927	05/25/2055	1.A FE
26828H-AA-5	ECMC 2018-1 A - ABS	03/25/2026	Paydown	XXX	84,146	84,146	82,972	87,251	-	(3,106)	-	(3,106)	-	84,146	-	-	-	662	02/27/2068	1.B FE
28165A-AA-7	EDVES 22A A - ABS	03/25/2026	Paydown	XXX	146,352	146,352	142,731	143,766	-	2,586	-	2,586	-	146,352	-	-	-	1,230	11/26/2040	1.A FE
28166L-AA-2	EDVES 2021-A A - ABS	03/25/2026	Paydown	XXX	28,527	28,527	28,495	28,509	-	18	-	18	-	28,527	-	-	-	85	11/27/2045	1.A FE
28627L-AA-5	ELFI 2024-A A - ABS	03/25/2026	Paydown	XXX	190,656	190,656	190,573	190,574	-	81	-	81	-	190,656	-	-	-	1,809	08/25/2049	1.A FE
30168H-AA-5	EART 2026-1 A1 - ABS	02/27/2026	Various	XXX	3,499,895	3,500,000	3,500,000	-	-	-	-	-	-	3,500,000	-	(105)	(105)	10,368	01/15/2027	1.D FE
30343X-AA-8	FCCU 261 A1 - ABS	02/27/2026	Dividend	XXX	1,600,105	1,600,000	1,600,000	-	-	-	-	-	-	1,600,000	-	105	105	173	02/15/2027	1.D FE
35040W-AA-5	FFIN 2025-1 A - ABS	03/15/2026	Paydown	XXX	198,519	198,519	198,506	198,507	-	12	-	12	-	198,519	-	-	-	1,516	04/15/2050	1.A FE
35042N-AA-3	FFIN 2025-2 A - ABS	03/15/2026	Paydown	XXX	383,069	383,069	382,991	382,987	-	83	-	83	-	383,069	-	-	-	3,074	04/15/2052	1.A FE
38237E-AA-2	GDLP 251 A - ABS	03/20/2026	Paydown	XXX	121,843	121,843	121,828	121,828	-	15	-	15	-	121,843	-	-	-	1,067	02/22/2049	1.G FE
38237K-AA-8	GOOD 2022-2 A - ABS	03/20/2026	Paydown	XXX	15,845	15,845	15,635	15,650	-	195	-	195	-	15,845	-	-	-	101	04/20/2049	2.C FE
38238F-AA-8	GDLP 2025-2 A - ABS	03/20/2026	Paydown	XXX	390,860	390,860	390,842	390,839	-	21	-	21	-	390,860	-	-	-	3,393	06/21/2049	1.G FE
39571N-AD-8	GSKY 2025-1 A4 - ABS	03/25/2026	Paydown	XXX	159,887	159,887	159,876	159,872	-	15	-	15	-	159,887	-	-	-	1,340	03/25/2060	1.A FE
452281-JD-1	ILSSTD 2010-1 A3 - ABS	01/26/2026	Paydown	XXX	36,104	36,104	36,086	36,693	-	(589)	-	(589)	-	36,104	-	-	-	500	07/25/2045	1.B FE
505708-AA-5	LADAR 261 A1 - ABS	02/27/2026	Dividend	XXX	1,000,066	1,000,000	1,000,000	-	-	-	-	-	-	1,000,000	-	66	66	968	02/15/2027	1.D FE
525952-AA-5	LBZZ 261 A1 - ABS	02/27/2026	Dividend	XXX	2,249,986	2,250,000	2,250,000	-	-	-	-	-	-	2,250,000	-	(14)	(14)	7,308	01/15/2027	1.C FE
551923-AA-3	MTBRV 261 A1 - ABS	03/15/2026	Paydown	XXX	77,529	77,529	77,525	-	-	4	-	4	-	77,529	-	-	-	253	01/16/2046	1.A FE
55340Q-AB-1	MTLRF 25LEA1 A2 - ABS	03/16/2026	Paydown	XXX	116,054	116,054	116,048	116,051	-	3	-	3	-	116,054	-	-	-	1,195	12/16/2027	1.A FE
618933-AA-3	MSAIC 233 A - ABS	03/20/2026	Paydown	XXX	39,248	39,248	38,404	38,471	-	777	-	777	-	39,248	-	-	-	359	11/20/2053	1.D FE
61946K-AA-2	MSAIC 223 A - ABS	03/20/2026	Paydown	XXX	12,734	12,734	12,733	12,733	-	-	-	-	-	12,734	-	-	-	129	06/20/2053	1.G FE
61946U-AA-0	MSAIC 2022-2 A - ABS	03/20/2026	Paydown	XXX	24,403	24,403	24,156	24,176	-	227	-	227	-	24,403	-	-	-	186	01/21/2053	1.D FE
638961-AA-0	NAVSL 23A A - ABS	03/15/2026	Paydown	XXX	147,814	147,814	147,600	147,661	-	152	-	152	-	147,814	-	-	-	1,321	09/15/2071	1.A FE
63939N-AC-7	NAVSL 16A A2B - ABS	03/16/2026	Paydown	XXX	25,139	25,139	25,280	25,162	-	(23)	-	(23)	-	25,139	-	-	-	230	12/15/2045	1.A FE
63942E-AA-6	NAVSL 2021-E A - ABS	03/15/2026	Paydown	XXX	230,840	230,840	203,116	205,130	-	25,709	-	25,709	-	230,840	-	-	-	372	12/16/2069	1.A FE
63942L-AA-0	NAVSL 21B A - ABS	03/15/2026	Paydown	XXX	196,388	196,388	196,382	196,384	-	3	-	3	-	196,388	-	-	-	305	07/15/2069	1.A FE
63943C-AA-9	NAVSL 24A A - ABS	03/15/2026	Paydown	XXX	150,557	150,557	151,943	151,942	-	(1,384)	-	(1,384)	-	150,557	-	-	-	1,355	10/17/2029	1.A FE
63943E-AA-5	NAVEL 25A A - CDO	03/15/2026	Paydown	XXX	296,163	296,163	296,112	296,115	-	48	-	48	-	296,163	-	-	-	2,571	07/15/2055	1.A FE
63943N-AA-5	NAVRL 25B A - ABS	03/15/2026	Paydown	XXX	457,537	457,537	457,445	457,453	-	84	-	84	-	457,537	-	-	-	3,486	09/15/2055	1.A FE
64032B-AA-1	NSLT 25B A1A - ABS	03/15/2026	Paydown	XXX	255,904	255,904	255,840	255,844	-	60	-	60	-	255,904	-	-	-	2,016	05/15/2055	1.A FE
64032B-AB-9	NSLT 25B A1B - ABS	03/16/2026	Paydown	XXX	200,080	200,080	200,080	200,080	-	-	-	-	-	200,080	-	-	-	1,748	05/15/2055	1.A FE
64033X-AD-6	NSLT 2025-A A1A - ABS	03/15/2026	Paydown	XXX	340,178	340,178	340,053	340,058	-	120	-	120	-	340,178	-	-	-	2,823	03/15/2057	1.A FE
64035D-AB-2	NSLT 21A A1 - ABS	03/20/2026	Paydown	XXX	43,785	43,785	40,159	40,759	-	3,026	-	3,026	-	43,785	-	-	-	99	04/20/2062	1.A FE
68269P-AA-5	OMFIT 2022-3 A - ABS	03/14/2026	Paydown	XXX	1,047,316	1,047,316	1,047,242	1,047,306	-	10	-	10	-	1,047,316	-	-	-	10,161	05/15/2034	1.A FE
69335P-ET-8	PFSFC 23A A - ABS	03/16/2026	Paydown	XXX	8,254,000	8,254,000	8,253,459	8,253,944	-	56	-	56	-	8,254,000	-	-	-	119,683	03/15/2028	1.A FE
78436X-AB-3	SFAST 243 A2 - ABS	03/20/2026	Paydown	XXX	1,175,341	1,175,341	1,175,264	1,175,324	-	17	-	17	-	1,175,341	-	-	-	9,045	05/22/2028	1.A FE
78449C-AA-6	SMB 2022-C A1A - ABS	03/15/2026	Paydown	XXX	275,050	275,050	275,045	275,050	-	-	-	-	-	275,050	-	-	-	2,024	05/16/2050	1.A FE
78450Q-AA-1	SMB 2023-A A1A - ABS	03/15/2026	Paydown	XXX	155,466	155,466	153,287	153,686	-	1,781	-	1,781	-	155,466	-	-	-	1,342	01/15/2053	1.A FE
78450X-AA-6	SMB 24E A1A - ABS	03/15/2026	Paydown	XXX	479,329	479,329	479,141	479,174	-	154	-	154	-	479,329	-	-	-	3,995	10/16/2056	1.A FE
831943-AA-3	SMB 24A A1A - ABS	03/15/2026	Paydown	XXX	465,870	465,870	468,936	468,804	-	(2,935)	-	(2,935)	-	465,870	-	-	-	3,979	03/15/2056	1.A FE
83207D-AA-6	SMB 23C A1A - ABS	03/15/2026	Paydown	XXX	92,987	92,987	92,963	92,968	-	20	-	20	-	92,987	-	-	-	865	11/15/2052	1.A FE
83207Q-AA-7	SMB 24D A1A - ABS	03/15/2026	Paydown	XXX	484,596	484,596	484,434	484,450	-	146	-	146	-	484,596	-	-	-	4,240	07/15/2053	1.A FE
83207V-AA-6	SMB 24F A1A - ABS	03/15/2026	Paydown	XXX	212,427	212,427	212,131	212,158	-	269	-	269	-	212,427	-	-	-	1,775	03/16/2054	1.A FE
83406Y-AA-9	SCLP 251 A - ABS	03/25/2026	Paydown	XXX	820,910	820,910	820,878	821,072	-	(162)	-	(162)	-	820,910	-	-	-	6,594	02/27/2034	1.A FE
83715A-AJ-8	SCSHGR 2010-1 A3 - ABS	01/26/2026	Paydown	XXX	90,596	90,596	90,735	92,967	-	(2,371)	-	(2,371)	-	90,596	-	-	-	1,288	10/27/2036	1.B FE
89237Q-AD-2	TAOT 2024-C A3 - ABS	03/15/2026	Paydown	XXX	134,862	134,862	134,862	134,862	-	-	-	-	-	134,862	-	-	-	1,645	03/15/2029	1.A FE
1119999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					30,965,135	30,964,916	30,939,220	18,982,444	-	20,300	-	20,300	-	30,964,916	-	219	219	232,651		

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	
858928-AB-0	SFUEL 25A A2 - ABS	03/20/2026	Paydown	XXX	1,524,350	1,524,350	1,524,281	1,524,307	-	43	-	43	-	1,524,350	-	-	-	12,688	07/20/2027	1.A FE	
89238G-AD-3	TLOT 2024-A A3 - ABS	03/20/2026	Paydown	XXX	2,028,951	2,028,951	2,056,611	2,035,682	-	(6,731)	-	(6,731)	-	2,028,951	-	-	-	17,636	04/20/2027	1.A FE	
1519999999 - Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)					9,740,399	9,740,188	9,749,582	7,243,617	-	(3,430)	-	(3,430)	-	9,740,188	-	211	211	73,801	XXX	XXX	
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)																					
14051L-AC-6	CAPST 251 A - ABS	02/27/2026	Dividend	XXX	1,997,265	2,000,000	2,000,000	2,000,000	-	-	-	-	-	2,000,000	-	(2,735)	(2,735)	19,236	08/16/2029	1.A FE	
491393-AA-2	AEP 2025 A - ABS	03/01/2026	Paydown	XXX	80,857	80,857	80,840	80,853	-	4	-	4	-	80,857	-	-	-	3,081	09/01/2047	1.A FE	
678908-3Z-5	OKSDEV 2022 A1 - ABS	02/01/2026	Paydown	XXX	99,243	99,243	99,243	99,243	-	-	-	-	-	99,243	-	-	-	2,126	02/01/2034	1.A FE	
1539999999 - Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					2,177,365	2,180,100	2,180,083	2,180,096	-	4	-	4	-	2,180,100	-	(2,735)	(2,735)	24,443	XXX	XXX	
1889999999 - Subtotal - Asset-Backed Securities (Unaffiliated)					111,261,882	112,729,575	113,113,200	97,505,484	-	(29,230)	-	(29,230)	-	112,866,868	-	(1,604,986)	(1,604,986)	892,400	XXX	XXX	
1909999997 - Subtotals - Asset-Backed Securities - Part 4					111,261,882	112,729,575	113,113,200	97,505,484	-	(29,230)	-	(29,230)	-	112,866,868	-	(1,604,986)	(1,604,986)	892,400	XXX	XXX	
1909999999 - 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					111,261,882	112,729,575	113,113,200	97,505,484	-	(29,230)	-	(29,230)	-	112,866,868	-	(1,604,986)	(1,604,986)	892,400	XXX	XXX	
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					439,675,852	441,180,715	446,470,530	364,063,327	26,476	(48,228)	-	(21,751)	-	444,669,284	-	(5,335,262)	(5,335,262)	6,989,398	XXX	XXX	
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other																					
31338@-10-6	FEDERAL HOME LOAN BANK OF PITTSBURGH	03/25/2026	FHLB PITTSBURGH	19,142,000	1,914,200	XXX	1,914,200	1,648,300	-	-	-	-	-	1,914,200	-	-	-	37,674	XXX	XXX	
5029999999 - Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other					1,914,200	XXX	1,914,200	1,648,300	-	-	-	-	-	1,914,200	-	-	-	37,674	XXX	XXX	
Common Stocks: Closed-End Funds Designations Not Assigned by the SVO																					
269808-10-1	EAGLE POINT CREDIT	02/09/2026	Fractional Share Sale	0.320	1	XXX	4	4	-	-	-	-	-	4	-	(3)	(3)	-	XXX	XXX	
5729999999 - Common Stocks: Closed-End Funds Designations Not Assigned by the SVO					1	XXX	4	4	-	-	-	-	-	4	-	(3)	(3)	-	XXX	XXX	
Common Stocks: Exchange Traded Funds																					
02072L-56-5	EA:ALP ARCH 1-3 MONTH BX	02/27/2026	Dividend	86,704,000	10,039,456	XXX	9,986,258	-	-	-	-	-	-	9,986,258	-	53,198	53,198	-	XXX	XXX	
5819999999 - Common Stocks: Exchange Traded Funds					10,039,456	XXX	9,986,258	-	-	-	-	-	-	9,986,258	-	53,198	53,198	-	XXX	XXX	
5989999997 - Subtotals - Common Stocks - Part 4					11,953,657	XXX	11,900,462	1,648,304	-	-	-	-	-	11,900,462	-	53,196	53,196	37,674	XXX	XXX	
5989999998 - Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999 - Subtotals Common Stocks					11,953,657	XXX	11,900,462	1,648,304	-	-	-	-	-	11,900,462	-	53,196	53,196	37,674	XXX	XXX	
5999999999 - Subtotals Preferred and Common Stocks					11,953,657	XXX	11,900,462	1,648,304	-	-	-	-	-	11,900,462	-	53,196	53,196	37,674	XXX	XXX	
6009999999 - Totals					451,629,509	XXX	458,370,992	365,711,631	26,476	(48,228)	-	(21,751)	-	456,569,746	-	(5,282,066)	(5,282,066)	7,027,072	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

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
and not included on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
Cash Equivalents (Schedule E, Part 2 type)						
665279-10-5	NILAP	0		52,344,547	52,344,547	
9709999999 – Cash Equivalents (Schedule E, Part 2 type)				52,344,547	52,344,547	XXX
9999999999 – Totals				52,344,547	52,344,547	XXX

General Interrogatories:

- Total activity for the year to date Fair Value \$8,456,572 Book/Adjusted Carrying Value \$8,456,572
- Average balance for the year to date Fair Value \$53,220,887 Book/Adjusted Carrying Value \$53,220,887
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$ 52,344,547; NAIC 2 \$ –; NAIC 3 \$ –; NAIC 4 \$ –; NAIC 5 \$ –; NAIC 6 \$ –

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Dates
999999999 - Totals				-	-	XXX

NONE

General Interrogatories:

- 1. Total activity for the year to date Fair Value \$- Book/Adjusted Carrying Value \$-
- 2. Average balance for the year to date Fair Value \$- Book/Adjusted Carrying Value \$-
- 3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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			9 *
					6 First Month	7 Second Month	8 Third Month	
Wells Fargo – Chicago, Illinois		–	–	–	(402,342)	378,024	(546,504)	XXX
FHLB of Pittsburgh – Pittsburgh, Pennsylvania		3.550	4,741	4	222,053	701,058	1,670,821	XXX
Citizens Bank – Providence, Rhode Island		2.650	66,147	3	10,123,945	10,144,526	10,167,358	XXX
CIBC Bank – Chicago, Illinois		3.206	12,218	3	2,202,436	2,206,237	2,210,453	XXX
0199998 – Deposits in 2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories			7	4	(102,666)	208,574	(66,749)	XXX
0199999 – Total open depositories			83,113	13	12,043,426	13,638,419	13,435,379	XXX
–		–	–	–	–	–	–	–
0299998 – Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories			–	–	–	–	–	XXX
0299999 – Total suspended depositories			–	–	–	–	–	XXX
0399999 – Total cash on deposit			83,113	13	12,043,426	13,638,419	13,435,379	XXX
0499999 – Cash in company's office			XXX	XXX	–	–	–	XXX
0599999 – Total			83,113	13	12,043,426	13,638,419	13,435,379	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Restricted Asset Code	Date Acquired	Stated Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)								
XXX	ABBVIE INC		02/26/2026	3.200	05/14/2026	11,057,041	134,747	6,293
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)						11,057,041	134,747	6,293
0489999999 – Total - Issuer Credit Obligations (Unaffiliated)						11,057,041	134,747	6,293
0509999999 – Total Issuer Credit Obligations						11,057,041	134,747	6,293
Exempt Money Market Mutual Funds – as Identified by SVO								
09248U-55-1	BLKRK LQ:TREAS INSTL		11/04/2025	3.550	XXX	871,507	2,629	8,031
09248U-55-1	BLKRK LQ:TREAS INSTL		03/12/2026	3.550	XXX	924,465	1,813	58
38142B-50-0	GOLDMAN:FS TRS I INST		03/03/2026	3.530	XXX	1,192	4	11
665279-87-3	NORTHERN INST:TREAS PRM		03/31/2026	3.520	XXX	30,984,962	215,727	428
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						32,782,125	220,173	8,528
All Other Money Market Mutual Funds								
38150C-48-1	GOLDMAN:FS GOVT LOOP		03/31/2026	3.550	XXX	32,563,521	–	24,783
38150C-76-2	GOLDMAN:FS GOVT DH		03/31/2026	3.550	XXX	–	–	–
8309999999 – All Other Money Market Mutual Funds						32,563,521	–	24,783
8589999999 – Total Cash Equivalents (Unaffiliated)						76,402,687	354,920	39,604
8609999999 – Total cash equivalents						76,402,687	354,920	39,604