

**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  
June 30, 2026

Property and Casualty

**2026**



NAIC Group Code ..... 0766,..... 0766..... NAIC Company Code..... 33790 ....Employer's ID Number.... 23-2018130.....  
(Current) (Prior)

## OFFICERS

## DIRECTORS OR TRUSTEES

State of Pennsylvania.....  
County of Chester..... SS

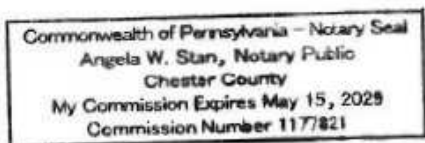
a. Is this an original filing? Yes

b. If no:

1. State the amendment number: \_\_\_\_\_

2. Date filed: \_\_\_\_\_

3. Number of pages attached: \_\_\_\_\_



ASSETS

|                      |                                                                                                                                                 | Current Statement Date |                                |                                                  | 4<br><br>December 31<br>Prior Year Net<br>Admitted Assets |
|----------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|--------------------------------|--------------------------------------------------|-----------------------------------------------------------|
|                      |                                                                                                                                                 | 1<br><br>Assets        | 2<br><br>Nonadmitted<br>Assets | 3<br><br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |                                                           |
| 1.                   | Bonds.....                                                                                                                                      | 5,450,195,534          | —                              | 5,450,195,534                                    | 5,415,765,169                                             |
| 2.                   | Stocks:                                                                                                                                         |                        |                                |                                                  |                                                           |
| 2.1                  | Preferred stocks.....                                                                                                                           | —                      | —                              | —                                                | —                                                         |
| 2.2                  | Common stocks.....                                                                                                                              | 6,290,916              | —                              | 6,290,916                                        | 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).....                                                                                      | 3,773,873              | —                              | 3,773,873                                        | 5,656,338                                                 |
| 5.                   | Cash (\$.....17,357,584), cash equivalents (\$.....57,801,356) and short-term investments (\$.....0).....                                       | 75,158,940             | —                              | 75,158,940                                       | 101,437,002                                               |
| 6.                   | Contract loans (including \$.....0 premium notes).....                                                                                          | —                      | —                              | —                                                | —                                                         |
| 7.                   | Derivatives.....                                                                                                                                | —                      | —                              | —                                                | —                                                         |
| 8.                   | Other invested assets.....                                                                                                                      | 696,846,131            | 75,252                         | 696,770,879                                      | 695,773,455                                               |
| 9.                   | Receivables for securities.....                                                                                                                 | —                      | —                              | —                                                | —                                                         |
| 10.                  | Securities lending reinvested collateral assets.....                                                                                            | 64,156,327             | —                              | 64,156,327                                       | 43,887,975                                                |
| 11.                  | Aggregate write-ins for invested assets.....                                                                                                    | —                      | —                              | —                                                | —                                                         |
| 12.                  | Subtotals, cash and invested assets (Lines 1 to 11).....                                                                                        | 6,296,421,722          | 75,252                         | 6,296,346,470                                    | 6,265,476,462                                             |
| 13.                  | Title plants less \$.....0 charged off (for Title insurers only).....                                                                           | —                      | —                              | —                                                | —                                                         |
| 14.                  | Investment income due and accrued.....                                                                                                          | 34,780,045             | —                              | 34,780,045                                       | 35,298,209                                                |
| 15.                  | Premiums and considerations:                                                                                                                    |                        |                                |                                                  |                                                           |
| 15.1                 | Uncollected premiums and agents' balances in the course of collection.....                                                                      | 53,851,835             | —                              | 53,851,835                                       | 39,353,243                                                |
| 15.2                 | Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)..... | 5,333,053              | 5,333,053                      | —                                                | —                                                         |
| 15.3                 | Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....                                              | —                      | —                              | —                                                | —                                                         |
| 16.                  | Reinsurance:                                                                                                                                    |                        |                                |                                                  |                                                           |
| 16.1                 | Amounts recoverable from reinsurers.....                                                                                                        | 3,634,652              | —                              | 3,634,652                                        | 1,787,653                                                 |
| 16.2                 | Funds held by or deposited with reinsured companies.....                                                                                        | —                      | —                              | —                                                | —                                                         |
| 16.3                 | Other amounts receivable under reinsurance contracts.....                                                                                       | 4,603,590              | —                              | 4,603,590                                        | —                                                         |
| 17.                  | Amounts receivable relating to uninsured plans.....                                                                                             | —                      | —                              | —                                                | —                                                         |
| 18.1                 | Current federal and foreign income tax recoverable and interest thereon.....                                                                    | 8,574,764              | —                              | 8,574,764                                        | 4,067,314                                                 |
| 18.2                 | Net deferred tax asset.....                                                                                                                     | 31,777,670             | 20,807,464                     | 10,970,206                                       | 10,626,185                                                |
| 19.                  | Guaranty funds receivable or on deposit.....                                                                                                    | —                      | —                              | —                                                | —                                                         |
| 20.                  | Electronic data processing equipment and software.....                                                                                          | 6,354,221              | —                              | 6,354,221                                        | 9,432,456                                                 |
| 21.                  | Furniture and equipment, including health care delivery assets (\$.....0).....                                                                  | 64,502                 | 64,502                         | —                                                | —                                                         |
| 22.                  | Net adjustment in assets and liabilities due to foreign exchange rates.....                                                                     | —                      | —                              | —                                                | —                                                         |
| 23.                  | Receivables from parent, subsidiaries and affiliates.....                                                                                       | 10,483                 | —                              | 10,483                                           | —                                                         |
| 24.                  | Health care (\$.....0) and other amounts receivable.....                                                                                        | —                      | —                              | —                                                | —                                                         |
| 25.                  | Aggregate write-ins for other-than-invested assets.....                                                                                         | 45,705,526             | 4,189,613                      | 41,515,912                                       | 40,236,751                                                |
| 26.                  | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....                                 | 6,491,112,062          | 30,469,884                     | 6,460,642,178                                    | 6,406,278,273                                             |
| 27.                  | From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                                                    | —                      | —                              | —                                                | —                                                         |
| 28.                  | Total (Lines 26 and 27).....                                                                                                                    | 6,491,112,062          | 30,469,884                     | 6,460,642,178                                    | 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.....                                                                                                                           | 4,189,613              | 4,189,613                      | —                                                | —                                                         |
| 2502.                | Miscellaneous receivable.....                                                                                                                   | 41,515,912             | —                              | 41,515,912                                       | 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).....                                                                                 | 45,705,526             | 4,189,613                      | 41,515,912                                       | 40,236,751                                                |

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                                                                                    | 1                         | 2                          |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------|----------------------------|
|                                                                                                                                                                                                                                                                                                    | Current<br>Statement Date | December 31,<br>Prior Year |
| 1. Losses (current accident year \$.....110,824,750) .....                                                                                                                                                                                                                                         | 351,288,619               | 339,223,185                |
| 2. Reinsurance payable on paid losses and loss adjustment expenses .....                                                                                                                                                                                                                           | —                         | —                          |
| 3. Loss adjustment expenses .....                                                                                                                                                                                                                                                                  | 14,158,272                | 13,531,328                 |
| 4. Commissions payable, contingent commissions and other similar charges .....                                                                                                                                                                                                                     | 13,700                    | 19,700                     |
| 5. Other expenses (excluding taxes, licenses and fees) .....                                                                                                                                                                                                                                       | 26,148,451                | 26,982,178                 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....                                                                                                                                                                                                                     | 2,797,485                 | 3,557,125                  |
| 7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)) .....                                                                                                                                                                                         | —                         | —                          |
| 7.2 Net deferred tax liability .....                                                                                                                                                                                                                                                               | —                         | —                          |
| 8. Borrowed money \$.....87,752,000 and interest thereon \$.....289,691 .....                                                                                                                                                                                                                      | 88,041,691                | 41,368,103                 |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....42,112,965 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) ..... | 89,618,964                | 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) .....                                                                                                                                                                                                                           | 13,632,547                | 10,893,191                 |
| 13. Funds held by company under reinsurance treaties .....                                                                                                                                                                                                                                         | 129,133,100               | 123,865,844                |
| 14. Amounts withheld or retained by company for account of others .....                                                                                                                                                                                                                            | 423,983                   | 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 .....                                                                                                                                                                                                                                           | 16,514,258                | 12,827,909                 |
| 20. Derivatives .....                                                                                                                                                                                                                                                                              | —                         | —                          |
| 21. Payable for securities .....                                                                                                                                                                                                                                                                   | 8,885,000                 | —                          |
| 22. Payable for securities lending .....                                                                                                                                                                                                                                                           | 64,156,327                | 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 .....                                                                                                                                                                                                                                                      | 5,073,740,528             | 5,045,876,840              |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....                                                                                                                                                                                                              | 5,878,552,925             | 5,760,163,227              |
| 27. Protected cell liabilities .....                                                                                                                                                                                                                                                               | —                         | —                          |
| 28. Total liabilities (Lines 26 and 27) .....                                                                                                                                                                                                                                                      | 5,878,552,925             | 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) .....                                                                                                                                                                                                                                                               | 282,089,253               | 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) .....                                                                                                                                                                                                                               | 582,089,253               | 646,115,046                |
| 38. Totals (Page 2, Line 28, Col. 3) .....                                                                                                                                                                                                                                                         | 6,460,642,178             | 6,406,278,273              |
| <b>Details of Write-Ins</b>                                                                                                                                                                                                                                                                        |                           |                            |
| 2501. Contingency reserve .....                                                                                                                                                                                                                                                                    | 5,066,355,112             | 5,037,288,615              |
| 2502. Deferred ceding commissions .....                                                                                                                                                                                                                                                            | 7,385,416                 | 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) .....                                                                                                                                                                                                                             | 5,073,740,528             | 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<br>December 31 |
| Underwriting Income         |                                                                                                                                                     |                      |                    |                                 |
| 1.                          | Premiums earned:                                                                                                                                    |                      |                    |                                 |
| 1.1.                        | Direct (written \$.....518,700,404)                                                                                                                 | 534,856,536          | 519,733,784        | 1,050,424,585                   |
| 1.2.                        | Assumed (written \$.....0)                                                                                                                          | —                    | —                  | —                               |
| 1.3.                        | Ceded (written \$.....54,851,485)                                                                                                                   | 62,907,667           | 55,068,592         | 114,155,219                     |
| 1.4.                        | Net (written \$.....463,848,919)                                                                                                                    | 471,948,868          | 464,665,192        | 936,269,366                     |
| Deductions:                 |                                                                                                                                                     |                      |                    |                                 |
| 2.                          | Losses incurred (current accident year \$110,824,750 ):                                                                                             |                      |                    |                                 |
| 2.1                         | Direct                                                                                                                                              | 64,283,155           | 33,724,917         | 80,122,078                      |
| 2.2                         | Assumed                                                                                                                                             | —                    | —                  | —                               |
| 2.3                         | Ceded                                                                                                                                               | 13,119,283           | 8,041,602          | 17,479,791                      |
| 2.4                         | Net                                                                                                                                                 | 51,163,872           | 25,683,315         | 62,642,287                      |
| 3.                          | Loss adjustment expenses incurred                                                                                                                   | 2,764,583            | 2,648,224          | 5,257,079                       |
| 4.                          | Other underwriting expenses incurred                                                                                                                | 141,129,242          | 157,301,438        | 297,851,092                     |
| 5.                          | Aggregate write-ins for underwriting deductions                                                                                                     | —                    | —                  | —                               |
| 6.                          | Total underwriting deductions (Lines 2 through 5)                                                                                                   | 195,057,698          | 185,632,977        | 365,750,458                     |
| 7.                          | Net income of protected cells                                                                                                                       | —                    | —                  | —                               |
| 8.                          | Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)                                                                                         | 276,891,171          | 279,032,215        | 570,518,908                     |
| Investment Income           |                                                                                                                                                     |                      |                    |                                 |
| 9.                          | Net investment income earned                                                                                                                        | 108,813,079          | 101,103,654        | 203,631,895                     |
| 10.                         | Net realized capital gains (losses) less capital gains tax of \$.....0                                                                              | (7,964,365)          | (5,190,058)        | (10,628,838)                    |
| 11.                         | Net investment gain (loss) (Lines 9 + 10)                                                                                                           | 100,848,714          | 95,913,596         | 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                                                                                                        | 331,630              | 349,936            | 567,836                         |
| 15.                         | Total other income (Lines 12 through 14)                                                                                                            | 331,630              | 349,936            | 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)     | 378,071,514          | 375,295,747        | 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) | 378,071,514          | 375,295,747        | 764,089,800                     |
| 19.                         | Federal and foreign income taxes incurred                                                                                                           | 72,699,395           | 15,246,572         | 28,645,601                      |
| 20.                         | Net income (Line 18 minus Line 19) (to Line 22)                                                                                                     | 305,372,119          | 360,049,175        | 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)                                                                                                                           | 305,372,119          | 360,049,175        | 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               | 7,322              | (59,192)                        |
| 25.                         | Change in net unrealized foreign exchange capital gain (loss)                                                                                       | —                    | —                  | —                               |
| 26.                         | Change in net deferred income tax                                                                                                                   | (621,706)            | (63,226,987)       | (130,844,933)                   |
| 27.                         | Change in nonadmitted assets                                                                                                                        | 271,760              | 60,613,656         | 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                                                                                                                           | (340,000,000)        | (200,000,000)      | (594,500,000)                   |
| 36.                         | Change in treasury stock                                                                                                                            | —                    | —                  | —                               |
| 37.                         | Aggregate write-ins for gains and losses in surplus                                                                                                 | (29,066,497)         | 900,525            | (5,784,120)                     |
| 38.                         | Change in surplus as regards policyholders (Lines 22 through 37)                                                                                    | (64,025,793)         | (41,656,308)       | (76,745,600)                    |
| 39.                         | Surplus as regards policyholders, as of statement date (Lines 21 plus 38)                                                                           | 582,089,253          | 681,204,337        | 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                                                                                                                                | 331,630              | 349,936            | 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)                                                                                          | 331,630              | 349,936            | 567,836                         |
| 3701.                       | Contingency reserve - additions                                                                                                                     | (235,974,434)        | (232,332,596)      | (468,134,683)                   |
| 3702.                       | Contingency reserve - reestablished due to ceded reserve assessment                                                                                 | (32,316,466)         | —                  | (4,115,260)                     |
| 3703.                       | Contingency reserve - 10-year releases                                                                                                              | 239,224,404          | 233,233,121        | 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)                                                                                          | (29,066,497)         | 900,525            | (5,784,120)                     |

CASH FLOW

|                                                                                                                    | 1                    | 2                  | 3                               |
|--------------------------------------------------------------------------------------------------------------------|----------------------|--------------------|---------------------------------|
|                                                                                                                    | Current Year To Date | Prior Year To Date | Prior Year Ended<br>December 31 |
| <b>Cash from Operations</b>                                                                                        |                      |                    |                                 |
| 1. Premiums collected net of reinsurance                                                                           | 452,614,182          | 463,034,793        | 931,626,574                     |
| 2. Net investment income                                                                                           | 107,168,619          | 99,886,233         | 201,538,140                     |
| 3. Miscellaneous income                                                                                            | 331,630              | (1,087,940)        | 567,836                         |
| 4. Total (Lines 1 to 3)                                                                                            | 560,114,431          | 561,833,086        | 1,133,732,550                   |
| 5. Benefit and loss related payments                                                                               | 41,621,699           | 11,311,724         | 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                                               | 140,844,993          | 163,004,585        | 303,960,032                     |
| 8. Dividends paid to policyholders                                                                                 | —                    | —                  | —                               |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)                 | 77,206,845           | 9,453,504          | 21,084,423                      |
| 10. Total (Lines 5 through 9)                                                                                      | 259,673,537          | 183,769,813        | 358,651,505                     |
| 11. Net cash from operations (Line 4 minus Line 10)                                                                | 300,440,894          | 378,063,273        | 775,081,045                     |
| <b>Cash from Investments</b>                                                                                       |                      |                    |                                 |
| 12. Proceeds from investments sold, matured or repaid:                                                             |                      |                    |                                 |
| 12.1 Bonds                                                                                                         | 636,623,556          | 431,966,556        | 1,169,872,349                   |
| 12.2 Stocks                                                                                                        | 3,539,102            | 5,593,403          | 13,183,905                      |
| 12.3 Mortgage loans                                                                                                | —                    | —                  | —                               |
| 12.4 Real estate                                                                                                   | 7,662,310            | 7,852,152          | 13,791,042                      |
| 12.5 Other invested assets                                                                                         | 744,270              | 13,842             | 1,320,275                       |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments                                    | —                    | 9,186              | (26,493)                        |
| 12.7 Miscellaneous proceeds                                                                                        | 8,885,000            | 29,221,829         | 150,832                         |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7)                                                                | 657,454,238          | 474,656,968        | 1,198,291,910                   |
| 13. Cost of investments acquired (long-term only):                                                                 |                      |                    |                                 |
| 13.1 Bonds                                                                                                         | 840,930,280          | 663,951,580        | 954,034,006                     |
| 13.2 Stocks                                                                                                        | 26,737,890           | 8,617,703          | 12,865,705                      |
| 13.3 Mortgage loans                                                                                                | —                    | —                  | —                               |
| 13.4 Real estate                                                                                                   | 7,241,221            | 10,050,712         | 18,369,863                      |
| 13.5 Other invested assets                                                                                         | 384,000              | 180,000            | 581,388,798                     |
| 13.6 Miscellaneous applications                                                                                    | —                    | —                  | —                               |
| 13.7 Total investments acquired (Lines 13.1 to 13.6)                                                               | 875,293,391          | 682,799,995        | 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)                                              | (217,839,153)        | (208,143,028)      | (368,366,462)                   |
| <b>Cash from Financing and Miscellaneous Sources</b>                                                               |                      |                    |                                 |
| 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                                                                                                | 46,673,589           | 52,840,427         | (4,636,740)                     |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities                                        | —                    | —                  | —                               |
| 16.5 Dividends to stockholders                                                                                     | 157,033,390          | 155,309,775        | 308,711,230                     |
| 16.6 Other cash provided (applied)                                                                                 | 1,480,000            | 11,363,320         | 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) | (108,879,802)        | (270,348,309)      | (490,732,993)                   |
| <b>Reconciliation of Cash, Cash Equivalents and Short-Term Investments</b>                                         |                      |                    |                                 |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)                | (26,278,061)         | (100,428,063)      | (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)                                                                        | 75,158,940           | 85,027,349         | 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                | —                    | (1,437,877)        | —                               |
| 20.0007. Line 2 Net investment Income - dividend to Parent                                                         | 911,186              | 253,104            | 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                 | —                    | 1,437,877          | —                               |
| 20.0010. Line 12.2 Stocks - dividend to Parent                                                                     | 19,974,256           | —                  | —                               |
| 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                                                                      | 162,081,168          | 44,437,121         | 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                                                  | (182,966,610)        | (44,690,225)       | (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 # | 06/30/2026            | 12/31/2025            |
|---------------------------------------------------------------------------------|--------|----------|------------|-----------------------|-----------------------|
| Net Income                                                                      |        |          |            |                       |                       |
| (1) State basis (Page 4, Line 20, Columns 1 & 3)                                | XXX    | XXX      | XXX        | \$ 305,372,119        | \$ 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>\$ 305,372,119</u> | <u>\$ 735,444,199</u> |
| Surplus                                                                         |        |          |            |                       |                       |
| (5) State basis (Page 3, Line 37, Columns 1 & 2)                                | XXX    | XXX      | XXX        | \$ 582,089,253        | \$ 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>\$ 582,089,253</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 June 30, 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                                                    | \$ 4,744,369   |
| 2. 12 months or longer                                                    | 67,038,640     |
| b. The aggregate related fair value of securities with unrealized losses: |                |
| 1. Less than 12 months                                                    | \$ 460,593,221 |
| 2. 12 months or longer                                                    | 646,204,273    |

(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 \$64,156,327.

(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

|                                     | Fair Value    |
|-------------------------------------|---------------|
| 1. Securities Lending               |               |
| (a) Open                            | \$ 64,156,327 |
| (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)            | \$ 64,156,327 |
| (g) Securities received             | —             |
| (h) Total collateral received (f+g) | \$ 64,156,327 |
| 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)            | \$ —          |
| (g) Securities received             | —             |
| (h) Total collateral received (f+g) | \$ —          |

(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. \$ 64,156,327

(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<br>Cost                | Fair Value                        |
|--------------------------------------------|----------------------------------|-----------------------------------|
| 1. Securities Lending                      |                                  |                                   |
| (a) Open.....                              | \$ .... 64,156,327               | \$ ..... 64,156,327               |
| (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>\$ .... 64,156,327</u>        | <u>\$ ..... 64,156,327</u>        |
| (l) Securities received.....               | —                                | —                                 |
| (m) Total collateral reinvested (k+l)..... | <u><u>\$ .... 64,156,327</u></u> | <u><u>\$ ..... 64,156,327</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 \$9,591,922 as of June 30, 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 June 30, 2026, the Company held twelve Real Estate Owned properties (“REOs”) valued at \$3,773,873. 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)

| Gross (Admitted & Nonadmitted) Restricted                                          |                             |                                                |                                                |                                                       |                |                       |                               |
|------------------------------------------------------------------------------------|-----------------------------|------------------------------------------------|------------------------------------------------|-------------------------------------------------------|----------------|-----------------------|-------------------------------|
| Restricted Asset Category                                                          | 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                               | 64,156,327                  | -                                              | -                                              | -                                                     | 64,156,327     | 43,887,975            | 20,268,352                    |
| 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                                                              | 6,290,900                   | -                                              | -                                              | -                                                     | 6,290,900      | 2,956,500             | 3,334,400                     |
| j. On deposit with states                                                          | 4,142,931                   | -                                              | -                                              | -                                                     | 4,142,931      | 4,147,248             | (4,317)                       |
| k. On deposit with other regulatory bodies                                         | -                           | -                                              | -                                              | -                                                     | -              | -                     | -                             |
| l. Pledged as collateral to FHLB (including assets backing funding agreements)     | 91,514,467                  | -                                              | -                                              | -                                                     | 91,514,467     | 46,681,843            | 44,832,624                    |
| 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)                                    | \$ 166,104,625              | \$ -                                           | \$ -                                           | \$ -                                                  | \$ 166,104,625 | \$ 97,673,566         | \$ 68,431,059                 |

| 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                               | -                            | 64,156,327                        | 0.99                                                         | 0.99                                            | 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                                                              | -                            | 6,290,900                         | 0.10                                                         | 0.10                                            | XXX                                        | XXX                                | 26.27         |
| j. On deposit with states                                                          | -                            | 4,142,931                         | 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)     | -                            | 91,514,467                        | 1.41                                                         | 1.42                                            | 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)                                    | \$ -                         | \$ 166,104,625                    | 2.56 %                                                       | 2.57 %                                          | 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

|                                                      | (1)                                 | (2)                | (3)      | (4)                   | (5)              | (6)            | (7)                                                  | (8)                                |
|------------------------------------------------------|-------------------------------------|--------------------|----------|-----------------------|------------------|----------------|------------------------------------------------------|------------------------------------|
| Assets                                               | 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                                |
|                                                      | (9)                                 | (10)               | (11)     | (12)                  | (13)             | (14)           | (15)                                                 |                                    |
|                                                      | Book/Adjusted Carrying Value (BACV) | Related Party Code |          |                       |                  |                |                                                      |                                    |
| Assets                                               | 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                                                 | 0                                  |
| b. Schedule D, Part 1, Section 1                     | 0                                   | 0                  | 0        | 0                     | 0                | 0              | 0                                                    | 0                                  |
| c. Schedule D, Part 1, Section 2                     | 0                                   | 0                  | 0        | 0                     | 0                | 0              | 0                                                    | 0                                  |
| d. Schedule D, Part 2, Section 1                     | 0                                   | 0                  | 0        | 0                     | 0                | 0              | 0                                                    | 0                                  |
| e. Schedule D, Part 2, Section 2                     | 0                                   | 0                  | 0        | 0                     | 0                | 0              | 0                                                    | 0                                  |
| f. Schedule B                                        | 0                                   | 0                  | 0        | 0                     | 0                | 0              | 0                                                    | 0                                  |
| g. Schedule A                                        | 0                                   | 0                  | 0        | 0                     | 0                | 0              | 0                                                    | 0                                  |
| h. Schedule BA, Part 1                               | 0                                   | 0                  | 0        | 0                     | 0                | 0              | 0                                                    | 0                                  |
| i. Schedule DL, Part 1                               | 0                                   | 0                  | 0        | 0                     | 0                | 0              | 0                                                    | 0                                  |
| j. Other                                             | 0                                   | 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                                                 | 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                                                 | 0                                  |
| n. Schedule D, Part 1, Section 1                     | 0                                   | 0                  | 0        | 0                     | 0                | 0              | 0                                                    | 0                                  |
| o. Schedule D, Part 1, Section 2                     | 0                                   | 0                  | 0        | 0                     | 0                | 0              | 0                                                    | 0                                  |
| p. Schedule D, Part 2, Section 1                     | 0                                   | 0                  | 0        | 0                     | 0                | 0              | 0                                                    | 0                                  |
| q. Schedule D, Part 2, Section 2                     | 0                                   | 0                  | 0        | 0                     | 0                | 0              | 0                                                    | 0                                  |
| r. Schedule B                                        | 0                                   | 0                  | 0        | 0                     | 0                | 0              | 0                                                    | 0                                  |
| s. Schedule A                                        | 0                                   | 0                  | 0        | 0                     | 0                | 0              | 0                                                    | 0                                  |
| t. Schedule BA, Part 1                               | 0                                   | 0                  | 0        | 0                     | 0                | 0              | 0                                                    | 0                                  |
| u. Schedule DL, Part 1                               | 0                                   | 0                  | 0        | 0                     | 0                | 0              | 0                                                    | 0                                  |
| v. Other                                             | 0                                   | 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                                                 | 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)        | \$ 64,156,327 | 1.09 %                              |
| 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

|                                                                          | General Account | Protected Cell |
|--------------------------------------------------------------------------|-----------------|----------------|
| (1) Number of CUSIPs.....                                                | —               | —              |
| (2) Aggregate amount of investment income.....                           | \$..... —       | \$..... —      |
| 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 June 30, 2026 and December 31, 2025, the Company reported \$10,483 and \$0, respectively, as amounts due from its affiliates and \$16,514,258 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 June 30, 2026, the Company has determined its estimated maximum borrowing capacity as \$1,615,160,544. The Company calculated this amount as 25% of admitted assets as of June 30, 2026.

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

|                                                                         | (1)<br>Total<br>(2+3) | (2)<br>General<br>Account | (3)<br>Protected Cell<br>Accounts |
|-------------------------------------------------------------------------|-----------------------|---------------------------|-----------------------------------|
| 1. Current Year                                                         |                       |                           |                                   |
| (a) Membership stock - Class A                                          | \$ -                  | \$ -                      | \$ -                              |
| (b) Membership stock - Class B                                          | 1,134,800             | 1,134,800                 | -                                 |
| (c) Activity stock                                                      | 5,156,100             | 5,156,100                 | -                                 |
| (d) Excess stock                                                        | -                     | -                         | -                                 |
| (e) Aggregate total (a+b+c+d)                                           | \$ 6,290,900          | \$ 6,290,900              | \$ -                              |
| (f) Actual or estimated borrowing capacity as determined by the insurer | \$ 1,615,160,544      |                           |                                   |
| 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

|                  | (1)<br>Current Year Total<br>(2+3+4+5+6) | (2)<br>Not Eligible for<br>Redemption | Eligible for Redemption      |                                        |                                  |                     |
|------------------|------------------------------------------|---------------------------------------|------------------------------|----------------------------------------|----------------------------------|---------------------|
|                  |                                          |                                       | (3)<br>Less Than 6<br>Months | (4)<br>6 Months to Less<br>Than 1 Year | (5)<br>1 to Less Than 3<br>Years | (6)<br>3 to 5 Years |
| Membership Stock |                                          |                                       |                              |                                        |                                  |                     |
| 1. Class A       | \$ -                                     | \$ -                                  | \$ -                         | \$ -                                   | \$ -                             | \$ -                |
| 2. Class B       | \$ 1,134,800                             | \$ 1,134,800                          | \$ -                         | \$ -                                   | \$ -                             | \$ -                |

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

|                                                                                                | (1)<br>Fair Value | (2)<br>Carrying Value | (3)<br>Aggregate Total<br>Borrowing |
|------------------------------------------------------------------------------------------------|-------------------|-----------------------|-------------------------------------|
| 1. Current year total general and protected cell accounts total collateral pledged (Lines 2+3) | \$ 91,327,689     | \$ 91,514,467         | \$ 87,752,000                       |
| 2. Current year general account total collateral pledged                                       | 91,327,689        | 91,514,467            | 87,752,000                          |
| 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)<br>Fair Value | (2)<br>Carrying Value | (3)<br>Amount Borrowed<br>at Time of<br>Maximum Collateral |
|--------------------------------------------------------------------------------------------------|-------------------|-----------------------|------------------------------------------------------------|
| 1. Current year total general and protected cell accounts maximum collateral pledged (Lines 2+3) | \$ 91,327,689     | \$ 91,514,467         | \$ 87,752,000                                              |
| 2. Current year general account maximum collateral pledged                                       | 91,327,689        | 91,514,467            | 87,752,000                                                 |
| 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                    | \$ 87,752,000 | \$ 87,752,000   | \$ -                    | XXX                                     |
| (b) Funding agreements      | -             | -               | -                       | \$ -                                    |
| (c) Other                   | -             | -               | -                       | XXX                                     |
| (d) Aggregate total (a+b+c) | \$ 87,752,000 | \$ 87,752,000   | \$ -                    | \$ -                                    |
| 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) | \$ 41,207,000 | \$ 41,207,000   | \$ -                    | \$ -                                    |

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

|                                  | (1)<br>Total<br>(2+3) | (2)<br>General<br>Account | 3<br>Protected Cell<br>Accounts |
|----------------------------------|-----------------------|---------------------------|---------------------------------|
| 1. Debt                          | \$ 87,752,000         | \$ 87,752,000             | \$ -                            |
| 2. Funding agreements            | -                     | -                         | -                               |
| 3. Other                         | -                     | -                         | -                               |
| 4. Aggregate total (Lines 1+2+3) | \$ 87,752,000         | \$ 87,752,000             | \$ -                            |

(c) FHLB - Prepayment obligations

The Company has no outstanding prepayment obligations as of June 30, 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                                                    | \$ -               | \$ -                   | \$ -               | \$ -                   |

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 ordinary dividends to the Parent totaling \$340 million during 2026, comprised of \$140 million in February 2026, and \$200 million in June 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

The CUSIP identification values used within this statement, including but not limited to, all parts of schedules D, DA, DL, BA, and E, are the copyright of S&P Global Market Intelligence LLC. Copyright as follows:

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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 Obligateion.....             | \$ ..... –  | \$ ..... –         | \$ ..... –         | \$ ..... –            | \$ ..... –          |
| Common stocks - industrial and miscellaneous.....  | 5           | 6,290,900          | –                  | –                     | 6,290,905           |
| Common stocks - Closed End Funds.....              | 11          | –                  | –                  | –                     | 11                  |
| Real estate acquired through claim settlement..... | –           | –                  | 3,773,873          | –                     | 3,773,873           |
| Total assets at fair value/NAV.....                | \$ ..... 16 | \$ ..... 6,290,900 | \$ ..... 3,773,873 | \$ ..... –            | \$ ..... 10,064,789 |
| 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 04/01/2026 | 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 06/30/2026 |
|----------------------------------------------------|------------------------------------|------------------------|--------------------------|-------------------------------------------------|----------------------------------------------|--------------------|------------|----------------------|-------------|------------------------------|
| a. Assets                                          |                                    |                        |                          |                                                 |                                              |                    |            |                      |             |                              |
| Real estate acquired through claim settlement..... | \$ ..... 5,029,765                 | \$ ..... –             | \$ ..... –               | \$ ..... (679,216)                              | \$ ..... –                                   | \$ ..... 3,416,941 | \$ ..... – | \$ ..... (3,993,617) | \$ ..... –  | \$ ..... 3,773,873           |
| Total assets.....                                  | \$ ..... 5,029,765                 | \$ ..... –             | \$ ..... –               | \$ ..... (679,216)                              | \$ ..... –                                   | \$ ..... 3,416,941 | \$ ..... – | \$ ..... (3,993,617) | \$ ..... –  | \$ ..... 3,773,873           |
| 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)             | \$ 3,242,648,072     | \$ 3,464,561,975 | \$ 1,245,404,997 | \$ 1,997,243,075 | \$ -        | \$ -                  | \$ -                             |
| Asset-backed Securities                       | 1,919,820,174        | 1,985,633,559    | -                | 1,919,820,174    | -           | -                     | -                                |
| Nonaffiliated common stock                    | 6,290,916            | 6,290,916        | 16               | 6,290,900        | -           | -                     | -                                |
| Cash equivalents                              | 57,801,356           | 57,801,356       | 57,801,356       | -                | -           | -                     | -                                |
| Other invested assets                         | 604,100,517          | 604,100,517      | -                | -                | 604,100,517 | -                     | -                                |
| Real estate acquired through claim settlement | 3,773,873            | 3,773,873        | -                | -                | 3,773,873   | -                     | -                                |
| Securities lending reinvested collateral      | 64,156,327           | 64,156,327       | 64,156,327       | -                | -           | -                     | -                                |

- 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 June 30, 2026, the carrying value of the Company-owned life insurance totaled \$92,648,004.

22. Events Subsequent

Subsequent events have been considered through August 13, 2026, for the statutory statement issued on August 15, 2026.

Notes to the Financial Statements

22. Events Subsequent (Continued)

Type 1 – Recognized Subsequent Events - None

Type 2 – Nonrecognized Subsequent Event - During the second quarter of 2026, the Radian agreed to terms on two quota share reinsurance arrangements, each with a separate panel of third-party reinsurance providers. Under these agreements, Radian expects to cede 15% of eligible NIW issued from July 1, 2027, through June 30, 2028, which will increase total quota share coverage on such NIW during that period to 30%. The second agreement provides for the cession of 20% of eligible NIW issued from July 1, 2028, through June 30, 2029. In each case, coverage is subject to the terms and conditions of the applicable agreement.

During the second quarter of 2026, Radian Guaranty also amended its 2022 quota share reinsurance agreement covering eligible NIW issued from January 1, 2022, through June 30, 2023. The amendment, which becomes effective on July 1, 2026, was executed with substantially all participants in the existing reinsurance panel and provides for a reduction in approximately 40% of Radian Guaranty’s ongoing cost, while extending the agreement’s early termination date.

Radian Guaranty receives a ceding commission for ceded premiums earned pursuant to these transactions and is also entitled to receive a profit commission either quarterly or annually, depending on the terms of the particular agreement, provided that the Loss Ratio on the loans covered under the agreements generally remains below the applicable prescribed thresholds. Losses on the ceded risk up to these thresholds reduce Radian Guaranty’s profit commission on a dollar-for-dollar basis.

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                       | -                   | -                 | 42,112,966           | 9,184,625           | (42,112,966)           | (9,184,625)           |
| c. Total (a+b)                     | <u>\$ -</u>         | <u>\$ -</u>       | <u>\$ 42,112,966</u> | <u>\$ 9,184,625</u> | <u>\$ (42,112,966)</u> | <u>\$ (9,184,625)</u> |
| d. Direct unearned premium reserve |                     |                   | \$ 131,731,929       |                     |                        |                       |
- (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

Notes to the Financial Statements

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 \$12,692,378 from \$352,754,513 at December 31, 2025 to \$365,446,891 at June 30, 2026. The increase 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 June 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 June 30, 2026 (\$ in thousands):

|                                                                   |    |          |
|-------------------------------------------------------------------|----|----------|
| Balance at January 1, 2026                                        | \$ | 352,755  |
| Plus current year reserves                                        |    | 115,125  |
| Less claims paid on prior year defaults                           |    | (41,068) |
| Less prior year development                                       |    | (61,365) |
| Liability for unpaid losses and related expenses at June 30, 2026 | \$ | 365,447  |

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies - None

30. Premium Deficiency Reserves - 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?..... NO
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?..... 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              | 2                 | 3                 |
|----------------|-------------------|-------------------|
| Name of Entity | NAIC Company Code | 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              | 2                      | 3   | 4   | 5    | 6   |
|----------------|------------------------|-----|-----|------|-----|
| Affiliate Name | Location (City, State) | FRB | OCC | FDIC | 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..... \$ ..... 64,156,327
- 15.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2..... \$ ..... 64,156,327
- 15.3 Total payable for securities lending reported on the liability page..... \$ ..... 64,156,327

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.....                           |
| Royal Bank of Canada.....        | 200 Vesey Street 8th Floor, Three World Financial, New York, NY 10281..... |

- 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<br>Registration<br>Depository<br>Number | Name of Firm or Individual                          | Registered With | Investment<br>Management<br>Agreement<br>(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<br>(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

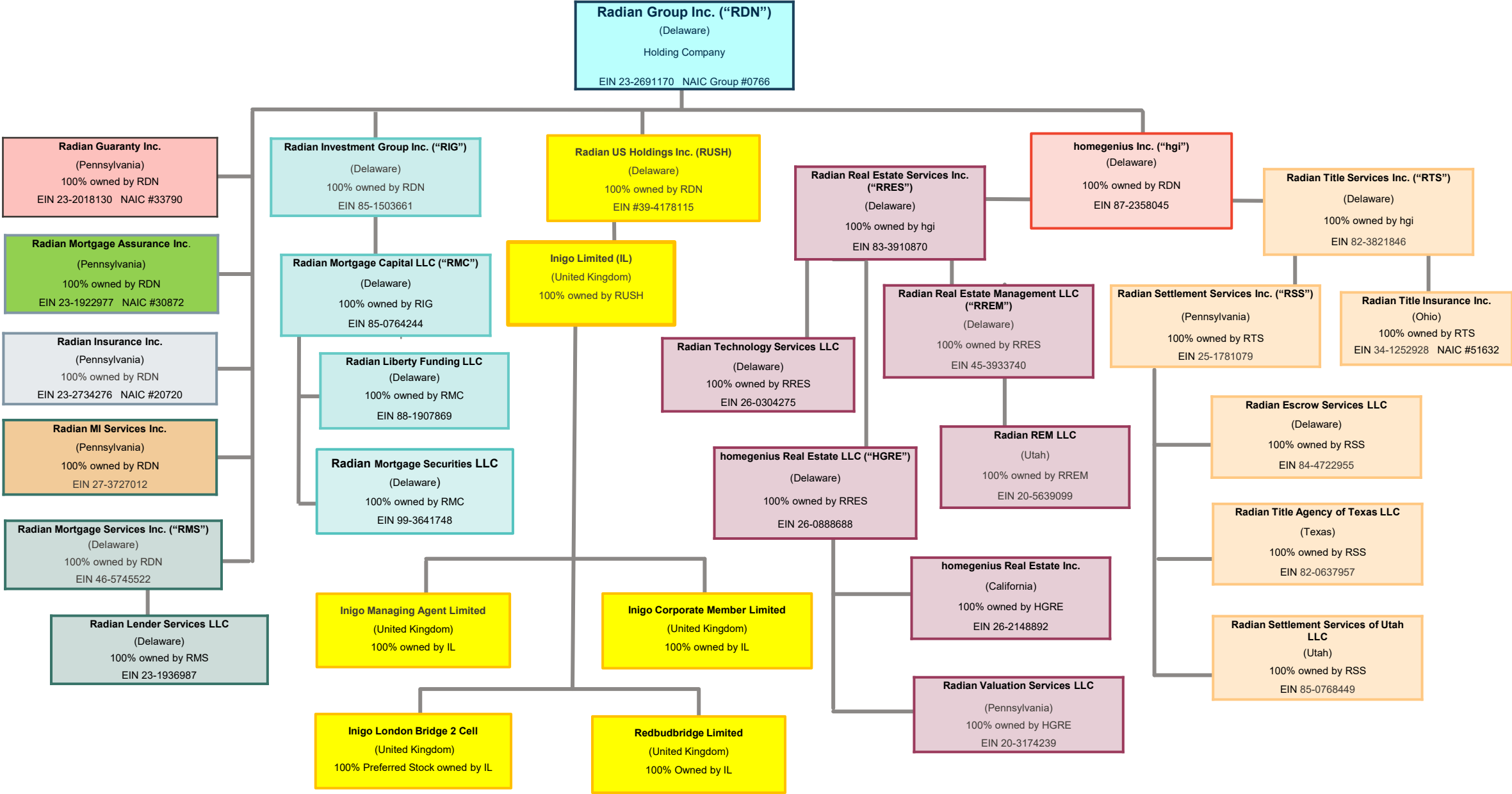
| States, Etc.         |                                                               | 1   | Active<br>Status<br>(a) | Direct Premiums Written |                       | Direct Losses Paid (Deducting<br>Salvage) |                       | Direct Losses Unpaid    |                       |
|----------------------|---------------------------------------------------------------|-----|-------------------------|-------------------------|-----------------------|-------------------------------------------|-----------------------|-------------------------|-----------------------|
|                      |                                                               |     |                         | 2                       | 3                     | 4                                         | 5                     | 6                       | 7                     |
|                      |                                                               |     |                         | Current<br>Year To Date | Prior<br>Year To Date | Current<br>Year To Date                   | Prior<br>Year To Date | Current<br>Year To Date | Prior<br>Year To Date |
| 1.                   | Alabama                                                       | AL  | L                       | 5,145,899               | 5,067,908             | 390,401                                   | 2,762                 | 3,815,402               | 3,775,714             |
| 2.                   | Alaska                                                        | AK  | L                       | 2,209,277               | 2,113,839             | 102,768                                   | 128,258               | 878,535                 | 881,341               |
| 3.                   | Arizona                                                       | AZ  | L                       | 14,201,977              | 13,991,176            | 1,792,622                                 | 283,320               | 10,643,805              | 9,946,277             |
| 4.                   | Arkansas                                                      | AR  | L                       | 3,277,410               | 3,090,636             | 284,298                                   | 103,488               | 2,000,095               | 1,687,746             |
| 5.                   | California                                                    | CA  | L                       | 37,446,623              | 38,089,975            | 3,058,567                                 | 385,152               | 35,902,475              | 34,401,147            |
| 6.                   | Colorado                                                      | CO  | L                       | 18,379,240              | 16,602,671            | 1,683,894                                 | 334,926               | 11,411,841              | 8,103,273             |
| 7.                   | Connecticut                                                   | CT  | L                       | 8,107,581               | 8,112,879             | 70,477                                    | 113,549               | 5,976,762               | 5,713,231             |
| 8.                   | Delaware                                                      | DE  | L                       | 2,959,966               | 2,820,809             | 136,385                                   | 61,837                | 2,475,028               | 2,047,329             |
| 9.                   | District of Columbia                                          | DC  | L                       | 1,513,274               | 1,594,259             | 742,964                                   | 9,888                 | 2,120,517               | 1,858,069             |
| 10.                  | Florida                                                       | FL  | L                       | 32,723,356              | 32,196,424            | 2,151,260                                 | 1,276,999             | 33,568,729              | 29,777,045            |
| 11.                  | Georgia                                                       | GA  | L                       | 13,026,516              | 12,780,367            | 1,554,570                                 | 72,789                | 12,121,700              | 11,417,155            |
| 12.                  | Hawaii                                                        | HI  | L                       | 2,169,128               | 2,052,554             | 134,096                                   | 129,349               | 2,278,024               | 2,290,194             |
| 13.                  | Idaho                                                         | ID  | L                       | 4,250,909               | 4,131,513             | 375,275                                   | 375,443               | 1,672,523               | 1,804,043             |
| 14.                  | Illinois                                                      | IL  | L                       | 27,245,474              | 27,093,170            | 1,762,738                                 | 757,089               | 22,684,830              | 22,107,753            |
| 15.                  | Indiana                                                       | IN  | L                       | 9,222,561               | 8,578,615             | 782,758                                   | 301,235               | 6,440,269               | 5,316,223             |
| 16.                  | Iowa                                                          | IA  | L                       | 4,266,431               | 4,119,668             | 251,430                                   | 32,628                | 2,152,633               | 2,011,484             |
| 17.                  | Kansas                                                        | KS  | L                       | 3,645,809               | 3,428,346             | 276,780                                   | 3,458                 | 2,099,070               | 1,883,816             |
| 18.                  | Kentucky                                                      | KY  | L                       | 4,898,581               | 4,650,303             | 177,166                                   | 148,448               | 2,489,348               | 2,383,067             |
| 19.                  | Louisiana                                                     | LA  | L                       | 6,351,074               | 6,458,219             | 794,629                                   | 228,361               | 8,331,148               | 7,302,689             |
| 20.                  | Maine                                                         | ME  | L                       | 1,910,537               | 1,623,736             | 70                                        | —                     | 1,009,250               | 912,186               |
| 21.                  | Maryland                                                      | MD  | L                       | 18,337,248              | 17,835,694            | 1,003,286                                 | 443,876               | 17,057,170              | 12,700,880            |
| 22.                  | Massachusetts                                                 | MA  | L                       | 9,882,585               | 9,018,235             | 40,974                                    | 136,456               | 6,759,973               | 6,080,858             |
| 23.                  | Michigan                                                      | MI  | L                       | 12,559,158              | 11,947,092            | 1,121,436                                 | 170,117               | 7,175,770               | 7,689,777             |
| 24.                  | Minnesota                                                     | MN  | L                       | 14,372,191              | 13,854,211            | 1,440,084                                 | 265,474               | 9,581,108               | 7,951,984             |
| 25.                  | Mississippi                                                   | MS  | L                       | 2,001,450               | 1,993,534             | 124,121                                   | 35,699                | 2,076,037               | 1,840,360             |
| 26.                  | Missouri                                                      | MO  | L                       | 8,794,642               | 7,992,735             | 922,180                                   | 24,002                | 4,316,845               | 4,528,863             |
| 27.                  | Montana                                                       | MT  | L                       | 1,805,269               | 1,845,141             | 81,242                                    | 85,945                | 787,547                 | 774,145               |
| 28.                  | Nebraska                                                      | NE  | L                       | 2,982,912               | 2,728,717             | 87,676                                    | 56,949                | 1,574,139               | 1,450,579             |
| 29.                  | Nevada                                                        | NV  | L                       | 6,061,415               | 6,813,808             | 744,387                                   | 16,124                | 6,303,145               | 5,193,724             |
| 30.                  | New Hampshire                                                 | NH  | L                       | 1,875,485               | 2,009,049             | —                                         | —                     | 869,843                 | 868,470               |
| 31.                  | New Jersey                                                    | NJ  | L                       | 16,049,449              | 16,845,063            | 260,455                                   | 421,755               | 14,885,750              | 15,617,941            |
| 32.                  | New Mexico                                                    | NM  | L                       | 3,578,777               | 3,548,692             | 160,519                                   | —                     | 2,176,627               | 1,673,282             |
| 33.                  | New York                                                      | NY  | L                       | 18,526,856              | 19,675,289            | 815,632                                   | 939,204               | 25,325,199              | 25,967,470            |
| 34.                  | North Carolina                                                | NC  | L                       | 14,168,421              | 13,837,313            | 949,287                                   | 26,924                | 8,750,519               | 7,937,863             |
| 35.                  | North Dakota                                                  | ND  | L                       | 1,371,912               | 1,291,601             | 165,595                                   | 113,972               | 818,179                 | 723,390               |
| 36.                  | Ohio                                                          | OH  | L                       | 15,882,865              | 15,343,334            | 1,109,480                                 | 179,035               | 9,099,078               | 8,463,856             |
| 37.                  | Oklahoma                                                      | OK  | L                       | 5,423,250               | 5,412,082             | 724,931                                   | 260,406               | 3,889,679               | 3,857,003             |
| 38.                  | Oregon                                                        | OR  | L                       | 10,377,277              | 9,660,658             | 615,675                                   | 344,336               | 6,568,991               | 5,690,062             |
| 39.                  | Pennsylvania                                                  | PA  | L                       | 18,134,421              | 17,646,138            | 673,551                                   | 326,718               | 12,076,765              | 10,962,148            |
| 40.                  | Rhode Island                                                  | RI  | L                       | 1,897,314               | 1,761,448             | —                                         | —                     | 1,316,762               | 1,023,848             |
| 41.                  | South Carolina                                                | SC  | L                       | 7,224,761               | 6,613,134             | 870,156                                   | 51,568                | 4,279,332               | 4,321,881             |
| 42.                  | South Dakota                                                  | SD  | L                       | 1,243,671               | 1,195,666             | 177,564                                   | —                     | 718,207                 | 553,303               |
| 43.                  | Tennessee                                                     | TN  | L                       | 9,718,449               | 8,433,326             | 914,038                                   | 116,657               | 4,042,192               | 3,732,334             |
| 44.                  | Texas                                                         | TX  | L                       | 58,102,026              | 56,077,330            | 13,239,329                                | 2,389,431             | 53,131,709              | 44,858,254            |
| 45.                  | Utah                                                          | UT  | L                       | 6,179,014               | 5,830,241             | 448,805                                   | 156,407               | 4,106,966               | 3,383,560             |
| 46.                  | Vermont                                                       | VT  | L                       | 481,631                 | 459,245               | —                                         | —                     | 205,633                 | 159,859               |
| 47.                  | Virginia                                                      | VA  | L                       | 18,927,701              | 18,820,907            | 660,966                                   | 98,293                | 11,180,838              | 8,558,484             |
| 48.                  | Washington                                                    | WA  | L                       | 18,769,409              | 17,288,875            | 1,980,573                                 | 129,065               | 10,014,793              | 7,541,251             |
| 49.                  | West Virginia                                                 | WV  | L                       | 1,558,820               | 1,546,098             | 154,998                                   | —                     | 801,135                 | 876,204               |
| 50.                  | Wisconsin                                                     | WI  | L                       | 8,487,781               | 8,051,463             | 222,564                                   | 159,230               | 3,794,358               | 3,137,113             |
| 51.                  | Wyoming                                                       | WY  | L                       | 859,853                 | 864,331               | 62,381                                    | —                     | 459,577                 | 499,297               |
| 52.                  | American Samoa                                                | AS  | N                       | —                       | —                     | —                                         | —                     | —                       | —                     |
| 53.                  | Guam                                                          | GU  | L                       | 112,772                 | 99,248                | —                                         | —                     | 14,136                  | 57,701                |
| 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 |                         | 518,700,404             | 504,936,765           | 46,295,034                                | 11,696,623            | 404,229,986             | 364,295,526           |
| 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 (DSLII) – Reporting entities           | — |
| 3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than the state of domicile - see DSLII) | —  | 5. D – authorized to write surplus lines in the state of domicile     | — |
|                                                                                                                                              | —  | 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

11



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) | *  |
| —          | Radian Guaranty Inc. & Affil | —                 | 23-2691170 | —            | 0000890926 | New York Stock Exchange                                                | Radian Group Inc.                           | DE                   | UDP                              |                                                |                                                                                    | —                                          |                                              |                                     | —  |
| 0766       |                              | 33790             | 23-2018130 | 3949632      | 00—        |                                                                        | Radian Guaranty Inc.                        | PA                   | RE                               | Radian Group Inc.                              | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 27-3727012 | —            | 00—        |                                                                        | Radian MI Services Inc.                     | PA                   | IA                               | Radian Group Inc.                              | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 87-2358045 | —            | 00—        |                                                                        | homegenius Inc.                             | DE                   | NIA                              | Radian Group Inc.                              | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          | Radian Guaranty Inc. & Affil | —                 | 83-3910870 | —            | 00—        |                                                                        | Radian Real Estate Services Inc.            | PA                   | NIA                              | homegenius Inc.                                | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| 0766       |                              | 20720             | 23-2734276 | —            | 00—        |                                                                        | Radian Insurance Inc.                       | PA                   | IA                               | Radian Group Inc.                              | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| 0766       |                              | 30872             | 23-1922977 | —            | 00—        |                                                                        | Radian Mortgage Assurance Inc.              | PA                   | IA                               | Radian Group Inc.                              | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | —          | —            | 00—        |                                                                        | Inigo Limited                               | GBR                  | IA                               | Radian US Holdings Inc.                        | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | —          | —            | 00—        |                                                                        | Inigo Managing Agent Limited                | GBR                  | NIA                              | Inigo Limited                                  | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | —          | —            | 00—        |                                                                        | Inigo Corporate Member Limited              | GBR                  | NIA                              | Inigo Limited                                  | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | —          | —            | 00—        |                                                                        | Redbudbridge Limited                        | GBR                  | NIA                              | Inigo Limited                                  | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | —          | —            | 00—        |                                                                        | Inigo London Bridge 2 Cell                  | GBR                  | NIA                              | Inigo Limited                                  | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 82-3821846 | —            | 00—        |                                                                        | Radian Title Services Inc.                  | DE                   | IA                               | homegenius Inc.                                | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 85-1503661 | —            | 00—        |                                                                        | Radian Investment Group Inc.                | DE                   | NIA                              | Radian Group Inc.                              | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 39-4178115 | —            | 00—        |                                                                        | Radian US Holdings Inc.                     | DE                   | NIA                              | Radian Group Inc.                              | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 85-0764244 | —            | 00—        |                                                                        | Radian Mortgage Capital LLC                 | DE                   | NIA                              | Radian Investment Group Inc.                   | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 88-1907869 | —            | 00—        |                                                                        | Radian Liberty Funding LLC                  | DE                   | NIA                              | Radian Mortgage Capital LLC                    | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 99-3641748 | —            | 00—        |                                                                        | Radian Mortgage Securities LLC              | DE                   | NIA                              | Radian Mortgage Capital LLC                    | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 25-1781079 | —            | 00—        |                                                                        | Radian Settlement Services, Inc.            | PA                   | NIA                              | Radian Title Services Inc.                     | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| 0766       |                              | 51632             | 34-1252928 | —            | 00—        |                                                                        | Radian Title Insurance Inc.                 | OH                   | IA                               | Radian Title Services Inc.                     | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 46-5745522 | —            | 00—        |                                                                        | Radian Mortgage Services Inc.               | DE                   | NIA                              | Radian Group Inc.                              | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 23-1936987 | —            | 00—        |                                                                        | Radian Lender Services LLC                  | DE                   | NIA                              | Radian Mortgage Services Inc.                  | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 45-3933740 | —            | 00—        |                                                                        | Radian Real Estate Management LLC           | DE                   | NIA                              | Radian Real Estate Services Inc.               | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 20-5639099 | —            | 00—        |                                                                        | Radian REM LLC                              | UT                   | NIA                              | Radian Real Estate Management LLC              | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 26-0304275 | —            | 00—        |                                                                        | Radian Technology Services LLC              | DE                   | NIA                              | Radian Real Estate Services Inc.               | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 26-0888688 | —            | 00—        |                                                                        | homegenius Real Estate LLC                  | DE                   | NIA                              | Radian Real Estate Services Inc.               | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 26-2148892 | —            | 00—        |                                                                        | homegenius Real Estate Inc.                 | CA                   | NIA                              | homegenius Real Estate LLC                     | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 20-3174239 | —            | 00—        |                                                                        | Radian Valuation Services LLC               | PA                   | NIA                              | homegenius Real Estate LLC                     | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 82-0637957 | —            | 00—        |                                                                        | Radian Title Agency of Texas LLC            | TX                   | NIA                              | Radian Settlement Services, Inc.               | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 84-4722955 | —            | 00—        |                                                                        | Radian Escrow Services LLC                  | DE                   | NIA                              | Radian Settlement Services, Inc.               | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| —          |                              | —                 | 85-0768449 | —            | 00—        |                                                                        | Radian Settlement Services of Utah LLC      | UT                   | NIA                              | Radian Settlement Services, Inc.               | Ownership                                                                          | 100.00                                     | Radian Group Inc.                            |                                     | —  |
| Asterisk   |                              | Explanation       |            |              |            |                                                                        |                                             |                      |                                  |                                                |                                                                                    |                                            |                                              |                                     |    |
| —          |                              |                   |            |              |            |                                                                        |                                             |                      |                                  |                                                |                                                                                    |                                            |                                              |                                     |    |

PART 1 – LOSS EXPERIENCE

|                      |                                                                     | Current Year to Date      |                           |                           | 4                         |
|----------------------|---------------------------------------------------------------------|---------------------------|---------------------------|---------------------------|---------------------------|
|                      |                                                                     | 1                         | 2                         | 3                         | Prior Year to Date        |
| Line of Business     |                                                                     | Direct Premiums<br>Earned | Direct Losses<br>Incurred | Direct Loss<br>Percentage | Direct Loss<br>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 .....                                             | 534,856,536               | 64,283,155                | 12.02                     | 6.49                      |
| 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 .....                                                        | 534,856,536               | 64,283,155                | 12.02                     | 6.49                      |
| 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 .....                                             | 260,046,835     | 518,700,404          | 504,936,765             |
| 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 .....                                                        | 260,046,835     | 518,700,404          | 504,936,765             |
| 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<br>Known Case<br>Loss and LAE<br>Reserves | Prior Year End<br>IBNR Loss and<br>LAE Reserves | Total Prior<br>Year End<br>Loss and LAE<br>Reserves<br>(Cols. 1+2) | 2026 Loss<br>and LAE<br>Payments on<br>Claims<br>Reported as<br>of Prior Year<br>End | 2026 Loss<br>and LAE<br>Payments on<br>Claims<br>Unreported<br>as of Prior<br>Year End | Total 2026<br>Loss and LAE<br>Payments<br>(Cols. 4+5) | Q.S. Date Known<br>Case Loss and<br>LAE Reserves on<br>Claims Reported<br>and Open as of<br>Prior Year End | Q.S. Date<br>Known Case<br>Loss and LAE<br>Reserves on<br>Claims<br>Reported or<br>Reopened<br>Subsequent<br>to Prior Year<br>End | Q.S. Date<br>IBNR Loss<br>and LAE<br>Reserves | Total Q.S. Loss<br>and LAE<br>Reserves<br>(Cols.7+8+9) | Prior Year-End<br>Known Case<br>Loss and LAE<br>Reserves<br>Developed<br>(Savings) /<br>Deficiency<br>(Cols.4+7 minus<br>Col. 1) | Prior Year-End<br>IBNR Loss and<br>LAE Reserves<br>Developed<br>(Savings) /<br>Deficiency (Cols.<br>5+8+9 minus<br>Col. 2) | Prior Year-End<br>Total Loss and<br>LAE Reserve<br>Developed<br>(Savings) /<br>Deficiency<br>(Cols. 11+12) |
| 1. 2023 + Prior.....                                         | 44,103                                                   | 9,516                                           | 53,619                                                             | 4,362                                                                                | 5,265                                                                                  | 9,627                                                 | 2,162                                                                                                      | 4,349                                                                                                                             | 33,918                                        | 40,429                                                 | (37,579)                                                                                                                         | 34,016                                                                                                                     | (3,563)                                                                                                    |
| 2. 2024.....                                                 | 74,604                                                   | 13,397                                          | 88,001                                                             | 8,448                                                                                | 9,417                                                                                  | 17,864                                                | 704                                                                                                        | 6,569                                                                                                                             | 40,157                                        | 47,429                                                 | (65,453)                                                                                                                         | 42,745                                                                                                                     | (22,707)                                                                                                   |
| 3. Subtotals 2024 + prior.....                               | 118,707                                                  | 22,913                                          | 141,620                                                            | 12,809                                                                               | 14,682                                                                                 | 27,491                                                | 2,866                                                                                                      | 10,919                                                                                                                            | 74,074                                        | 87,859                                                 | (103,032)                                                                                                                        | 76,762                                                                                                                     | (26,270)                                                                                                   |
| 4. 2025.....                                                 | 205,847                                                  | 5,288                                           | 211,135                                                            | 3,792                                                                                | 9,785                                                                                  | 13,577                                                | 257                                                                                                        | 9,318                                                                                                                             | 152,888                                       | 162,463                                                | (201,798)                                                                                                                        | 166,703                                                                                                                    | (35,095)                                                                                                   |
| 5. Subtotals 2025 + prior.....                               | 324,553                                                  | 28,201                                          | 352,755                                                            | 16,601                                                                               | 24,466                                                                                 | 41,068                                                | 3,122                                                                                                      | 20,237                                                                                                                            | 226,963                                       | 250,322                                                | (304,830)                                                                                                                        | 243,464                                                                                                                    | (61,365)                                                                                                   |
| 6. 2026.....                                                 | XXX                                                      | XXX                                             | XXX                                                                | XXX                                                                                  | 168                                                                                    | 168                                                   | XXX                                                                                                        | 421                                                                                                                               | 114,705                                       | 115,125                                                | XXX                                                                                                                              | XXX                                                                                                                        | XXX                                                                                                        |
| 7. Totals.....                                               | 324,553                                                  | 28,201                                          | 352,755                                                            | 16,601                                                                               | 24,635                                                                                 | 41,236                                                | 3,122                                                                                                      | 20,657                                                                                                                            | 341,667                                       | 365,447                                                | (304,830)                                                                                                                        | 243,464                                                                                                                    | (61,365)                                                                                                   |
| 8. Prior year-end's surplus as<br>regards policyholders..... | 646,115                                                  |                                                 |                                                                    |                                                                                      |                                                                                        |                                                       |                                                                                                            |                                                                                                                                   |                                               |                                                        | Col. 11, Line 7<br>As % of<br>Col. 1, Line 7<br><br>(93.92)%                                                                     | Col. 12, Line 7<br>As % of<br>Col. 2, Line 7<br><br>863.31 %                                                               | Col. 13, Line 7<br>As % of<br>Col. 3, Line 7<br><br>(17.40)%<br><br>Col. 13, Line 7 /<br>Line 8<br>(9.50)% |

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. .... | YES..... |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|

EXPLANATION:

1. ....
2. ....
3. ....
4. ....
5. ....

BARCODES:

1.   
3 3 7 9 0 2 0 2 6 4 9 0 0 0 0 2
2.   
3 3 7 9 0 2 0 2 6 4 5 5 0 0 0 2
3.   
3 3 7 9 0 2 0 2 6 3 6 5 0 0 0 2
4.   
3 3 7 9 0 2 0 2 6 5 0 5 0 0 0 2
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 .....                                                | 7,243,400    | 18,361,279                   |
| 2.2 | Additional investment made after acquisition .....                                      | (2,179)      | 8,584                        |
| 3.  | Current year change in encumbrances .....                                               | –            | –                            |
| 4.  | Total gain (loss) on disposals .....                                                    | (785,257)    | (891,657)                    |
| 5.  | Deduct amounts received on disposals .....                                              | 7,662,310    | 13,791,042                   |
| 6.  | Total foreign exchange change in book / adjusted carrying value .....                   | –            | –                            |
| 7.  | Deduct current year's other-than-temporary impairment recognized .....                  | 676,120      | 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) ..... | 3,773,873    | 5,656,338                    |
| 10. | Deduct total nonadmitted amounts .....                                                  | –            | –                            |
| 11. | Statement value at end of current period (Line 9 minus Line 10) .....                   | 3,773,873    | 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 commitments 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 .....                                                 | 384,000      | 609,780,000                  |
| 2.2 | Additional investment made after acquisition .....                                       | –            | –                            |
| 3.  | Capitalized deferred interest and other .....                                            | 1,360,710    | 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 .....                                               | 744,270      | 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) ..... | 696,846,131  | 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) .....                   | 696,770,879  | 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 .....                                                               | 871,501,485   | 975,428,561                  |
| 3.  | Accrual of discount .....                                                                             | 3,080,610     | 7,605,878                    |
| 4.  | Unrealized valuation increase / (decrease) .....                                                      | 26,472        | 37,159                       |
| 5.  | Total gain (loss) on disposals .....                                                                  | (7,964,365)   | (13,530,359)                 |
| 6.  | Deduct consideration for bonds and stocks disposed of .....                                           | 826,393,225   | 1,513,573,683                |
| 7.  | Deduct amortization of premium .....                                                                  | 2,828,048     | 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) .....              | 5,456,486,449 | 5,418,721,692                |
| 12. | Deduct total nonadmitted amounts .....                                                                | –             | –                            |
| 13. | Statement value at end of current period (Line 11 minus Line 12) .....                                | 5,456,486,449 | 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

|                                            | 1                                                                    | 2                                      | 3                                      | 4                                                 | 5                                                         | 6                                                          | 7                                                         | 8                                                              |
|--------------------------------------------|----------------------------------------------------------------------|----------------------------------------|----------------------------------------|---------------------------------------------------|-----------------------------------------------------------|------------------------------------------------------------|-----------------------------------------------------------|----------------------------------------------------------------|
| NAIC Designation                           | Book / Adjusted<br>Carrying Value<br>Beginning of Current<br>Quarter | Acquisitions During<br>Current Quarter | Dispositions During<br>Current Quarter | Non-Trading Activity<br>During Current<br>Quarter | Book / Adjusted<br>Carrying Value End of<br>First Quarter | Book / Adjusted<br>Carrying Value End of<br>Second Quarter | Book / Adjusted<br>Carrying Value End of<br>Third Quarter | Book / Adjusted<br>Carrying Value<br>December 31 Prior<br>Year |
| <b>Issuer Credit Obligations (ICO)</b>     |                                                                      |                                        |                                        |                                                   |                                                           |                                                            |                                                           |                                                                |
| 1. NAIC 1 (a).....                         | 3,218,666,005                                                        | 167,866,944                            | 209,367,191                            | (10,827,294)                                      | 3,218,666,005                                             | 3,166,338,464                                              | —                                                         | 3,090,730,283                                                  |
| 2. NAIC 2 (a).....                         | 269,983,553                                                          | 23,704,362                             | 6,461,116                              | 10,996,712                                        | 269,983,553                                               | 298,223,511                                                | —                                                         | 428,017,004                                                    |
| 3. NAIC 3 (a).....                         | —                                                                    | —                                      | —                                      | —                                                 | —                                                         | —                                                          | —                                                         | 1,071,628                                                      |
| 4. NAIC 4 (a).....                         | —                                                                    | —                                      | —                                      | —                                                 | —                                                         | —                                                          | —                                                         | —                                                              |
| 5. NAIC 5 (a).....                         | —                                                                    | —                                      | —                                      | —                                                 | —                                                         | —                                                          | —                                                         | —                                                              |
| 6. NAIC 6 (a).....                         | —                                                                    | —                                      | —                                      | —                                                 | —                                                         | —                                                          | —                                                         | —                                                              |
| 7. Total ICO.....                          | 3,488,649,558                                                        | 191,571,306                            | 215,828,307                            | 169,418                                           | 3,488,649,558                                             | 3,464,561,975                                              | —                                                         | 3,519,818,915                                                  |
| <b>Asset-Backed Securities (ABS)</b>       |                                                                      |                                        |                                        |                                                   |                                                           |                                                            |                                                           |                                                                |
| 8. NAIC 1.....                             | 2,012,125,166                                                        | 110,624,101                            | 149,224,318                            | 668,586                                           | 2,012,125,166                                             | 1,974,193,535                                              | —                                                         | 1,889,284,380                                                  |
| 9. NAIC 2.....                             | 7,604,018                                                            | 15,736,233                             | 11,955,360                             | 55,133                                            | 7,604,018                                                 | 11,440,024                                                 | —                                                         | 6,661,874                                                      |
| 10. NAIC 3.....                            | —                                                                    | —                                      | —                                      | —                                                 | —                                                         | —                                                          | —                                                         | —                                                              |
| 11. NAIC 4.....                            | —                                                                    | —                                      | —                                      | —                                                 | —                                                         | —                                                          | —                                                         | —                                                              |
| 12. NAIC 5.....                            | —                                                                    | —                                      | —                                      | —                                                 | —                                                         | —                                                          | —                                                         | —                                                              |
| 13. NAIC 6.....                            | —                                                                    | —                                      | —                                      | —                                                 | —                                                         | —                                                          | —                                                         | —                                                              |
| 14. Total ABS.....                         | 2,019,729,185                                                        | 126,360,334                            | 161,179,678                            | 723,719                                           | 2,019,729,185                                             | 1,985,633,559                                              | —                                                         | 1,895,946,254                                                  |
| <b>Preferred Stock</b>                     |                                                                      |                                        |                                        |                                                   |                                                           |                                                            |                                                           |                                                                |
| 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..... | 5,508,378,743                                                        | 317,931,640                            | 377,007,985                            | 893,137                                           | 5,508,378,743                                             | 5,450,195,534                                              | —                                                         | 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 \$ —; NAIC 2 \$ —; NAIC 3 \$ —; NAIC 4 \$ —; NAIC 5 \$ —; NAIC 6 \$ —

SCHEDULE DA - PART 1  
Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION  
Short-Term Investments

|     |                                                                                       | 1            | 2                               |
|-----|---------------------------------------------------------------------------------------|--------------|---------------------------------|
|     |                                                                                       | Year to Date | Prior Year Ended December<br>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<br>December 31 |
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                         | 87,095,113    | 141,991,927                     |
| 2.  | Cost of cash equivalents acquired .....                                              | 1,110,463,208 | 5,316,793,189                   |
| 3.  | Accrual of discount .....                                                            | 17,117        | 1,663,917                       |
| 4.  | Unrealized valuation increase / (decrease) .....                                     | –             | –                               |
| 5.  | Total gain (loss) on disposals .....                                                 | –             | (41,912)                        |
| 6.  | Deduct consideration received on disposals .....                                     | 1,139,774,081 | 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)..... | 57,801,356    | 87,095,113                      |
| 11. | Deduct total nonadmitted amounts .....                                               | –             | –                               |
| 12. | Statement value at end of current period (Line 10 minus Line 11) .....               | 57,801,356    | 87,095,113                      |

SCHEDULE A - PART 2

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

| 1                              | Location    |       | 4             | 5                       | 6                                  | 7                      | 8                                                | 9                                            |
|--------------------------------|-------------|-------|---------------|-------------------------|------------------------------------|------------------------|--------------------------------------------------|----------------------------------------------|
|                                | 2           | 3     |               |                         |                                    |                        |                                                  |                                              |
| Description of Property        | City        | State | Date Acquired | Name of Vendor          | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book / Adjusted Carrying Value Less Encumbrances | Additional Investment Made after Acquisition |
| Acquired by purchase           |             |       |               |                         |                                    |                        |                                                  |                                              |
| 3302 GREENBRIER DR             | BETTENDORF  | IA    | 04/01/2026    | FHLMC                   | 207,513                            | —                      | 198,743                                          | —                                            |
| 3229 FAIRINGTON DR             | LITHONIA    | GA    | 04/01/2026    | NATIONSTAR MORTGAGE LLC | 67,767                             | —                      | 67,767                                           | —                                            |
| 7036 N MONTGOMERY WAY          | RIDGEFIELD  | WA    | 04/01/2026    | MECHANICS BANK          | 488,849                            | —                      | 404,910                                          | —                                            |
| 2437 PENNILYNN WAY             | SAN ANTONIO | TX    | 04/06/2026    | FANNIE MAE              | 378,423                            | —                      | 314,910                                          | —                                            |
|                                |             |       |               | FCI LENDER SERVICES     |                                    |                        |                                                  |                                              |
| 126 WENTLE CIRCLE              | BRUNSWICK   | GA    | 04/06/2026    | INC                     | 294,656                            | —                      | 290,610                                          | —                                            |
| 6803 CAMERON DR NW#3           | WASHINGTON  | DC    | 04/16/2026    | FANNIE MAE              | 405,797                            | —                      | 305,910                                          | —                                            |
| 3600 RUSTIC LN APARTMENT       | WILMINGTON  | DE    | 04/24/2026    | FANNIE MAE              | 190,398                            | —                      | 190,398                                          | —                                            |
| 11948 64TH STREET EAST         | PUYALLUP    | WA    | 05/07/2026    | FHLMC                   | 686,903                            | —                      | 563,310                                          | —                                            |
| 649 SUNSET WAY                 | GRANTS PASS | OR    | 05/07/2026    | FHLMC                   | 284,465                            | —                      | 249,563                                          | —                                            |
| 695 WEST 760 SOUTH             | LOGAN       | UT    | 06/25/2026    | FHLMC                   | 412,178                            | —                      | 359,910                                          | —                                            |
| 0199999 – Acquired by purchase |             |       |               |                         | 3,416,949                          | —                      | 2,946,029                                        | —                                            |
| 0399999 – Totals               |             |       |               |                         | 3,416,949                          | —                      | 2,946,029                                        | —                                            |

SCHEDULE A - PART 3

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

| 1                       | Location     |       | 4             | 5                              | 6           | 7                                                                          | 8                                                           | Change in Book / Adjusted Carrying Value Less Encumbrances |                                                           |                                       |                                         |                                            | 14                                                           | 15                           | 16                                       | 17                               | 18                            | 19                                                         | 20                                   |
|-------------------------|--------------|-------|---------------|--------------------------------|-------------|----------------------------------------------------------------------------|-------------------------------------------------------------|------------------------------------------------------------|-----------------------------------------------------------|---------------------------------------|-----------------------------------------|--------------------------------------------|--------------------------------------------------------------|------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------------|--------------------------------------|
|                         | 2            | 3     |               |                                |             |                                                                            |                                                             | 9                                                          | 10                                                        | 11                                    | 12                                      | 13                                         |                                                              |                              |                                          |                                  |                               |                                                            |                                      |
| Description of Property | City         | State | Disposal Date | Name of Purchaser              | Actual Cost | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book / Adjusted Carrying Value Less Encumbrances Prior Year | Current Year's Depreciation                                | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in B./A.C.V. (11 - 9 - 10) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value Less Encumbrances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs and Expenses Incurred |
| Property disposed       |              |       |               |                                |             |                                                                            |                                                             |                                                            |                                                           |                                       |                                         |                                            |                                                              |                              |                                          |                                  |                               |                                                            |                                      |
| 838 BLUE HERON DR       | FORNEY       | TX    | 05/06/2026    | ACHA C TEKE & NJEI NJOGHO JR.  | 603,592     | —                                                                          | 499,125                                                     | —                                                          | —                                                         | —                                     | —                                       | —                                          | 499,125                                                      | 432,771                      | —                                        | (66,354)                         | (66,354)                      | —                                                          | 32,852                               |
| 3603 PALOMAR LN         | AUSTIN       | TX    | 04/03/2026    | CHEN GAO                       | 481,526     | —                                                                          | 372,075                                                     | —                                                          | —                                                         | —                                     | —                                       | —                                          | 372,075                                                      | 295,896                      | —                                        | (76,179)                         | (76,179)                      | —                                                          | 37,875                               |
| 2320 JUNIPER ST         | HALTOM CITY  | TX    | 05/04/2026    | PHA SEANH IY & MINH NGUYEN     | 348,387     | (150)                                                                      | 313,088                                                     | —                                                          | —                                                         | —                                     | —                                       | —                                          | 312,938                                                      | 257,184                      | —                                        | (55,753)                         | (55,753)                      | —                                                          | 4,629                                |
| 407 TANNER AVE          | CLEVELAND    | TX    | 04/02/2026    | WALTER & BETTY GILL            | 148,854     | —                                                                          | 148,854                                                     | —                                                          | —                                                         | —                                     | —                                       | —                                          | 148,854                                                      | 118,355                      | —                                        | (30,499)                         | (30,499)                      | —                                                          | 22,635                               |
| 913 E MARKET SQ         | NORTHLAKE    | TX    | 04/01/2026    | ZECHARIAH AKINPELU             | 399,036     | —                                                                          | 390,225                                                     | —                                                          | —                                                         | —                                     | —                                       | —                                          | 390,225                                                      | 325,683                      | —                                        | (64,542)                         | (64,542)                      | —                                                          | 16,706                               |
| 590 N 1089 E            | JACKSON      | ID    | 06/05/2026    | DENISE RENEE PETERSON          | 532,628     | —                                                                          | 408,375                                                     | —                                                          | —                                                         | —                                     | —                                       | —                                          | 408,375                                                      | 392,209                      | —                                        | (16,166)                         | (16,166)                      | —                                                          | 59,317                               |
| 1132 TREADWAY DR        | DELTONA      | FL    | 05/29/2026    | DANIEL MCSHERRY & KELLY TUCKER | 343,771     | (4)                                                                        | 268,529                                                     | —                                                          | —                                                         | —                                     | —                                       | —                                          | 268,525                                                      | 261,921                      | —                                        | (6,604)                          | (6,604)                       | —                                                          | 54,273                               |
| 11713 E 84TH PL N       | OWASSO       | OK    | 04/01/2026    | ROBERT P MONTELONE             | 295,284     | —                                                                          | 245,025                                                     | —                                                          | 50,259                                                    | —                                     | (50,259)                                | —                                          | 245,025                                                      | 230,395                      | —                                        | (14,630)                         | (14,630)                      | —                                                          | 24,073                               |
| 4737 S UNION AVE        | INDEPENDENCE | MO    | 05/15/2026    | SANDRA MCBRIDE                 | 199,997     | —                                                                          | 199,997                                                     | —                                                          | —                                                         | —                                     | —                                       | —                                          | 199,997                                                      | 196,382                      | —                                        | (3,615)                          | (3,615)                       | —                                                          | 12,361                               |
| 29 WALDEN ST            | BURNSVILLE   | MN    | 04/17/2026    | CHARLES PATRICK EHSTER         | 289,161     | —                                                                          | 258,638                                                     | —                                                          | 30,524                                                    | —                                     | (30,524)                                | —                                          | 258,638                                                      | 234,415                      | —                                        | (24,222)                         | (24,222)                      | —                                                          | 25,166                               |
| 306 E CURTIS ST         | ECKLEY       | CO    | 05/26/2026    | MICHAEL & MARY CHAMBERS        | 103,528     | —                                                                          | 99,425                                                      | —                                                          | 4,103                                                     | —                                     | (4,103)                                 | —                                          | 99,425                                                       | 67,915                       | —                                        | (31,510)                         | (31,510)                      | —                                                          | 23,647                               |

SCHEDULE A - PART 3

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

| 1                                | Location         |         | 4             | 5                         | 6              | 7                                                                          | 8                                                           | Change in Book / Adjusted Carrying Value Less Encumbrances |                                                           |                                       |                                         |                                            | 14                                                           | 15                           | 16                                       | 17                               | 18                            | 19                                                         | 20                                   |
|----------------------------------|------------------|---------|---------------|---------------------------|----------------|----------------------------------------------------------------------------|-------------------------------------------------------------|------------------------------------------------------------|-----------------------------------------------------------|---------------------------------------|-----------------------------------------|--------------------------------------------|--------------------------------------------------------------|------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------------|--------------------------------------|
|                                  | 2                | 3       |               |                           |                |                                                                            |                                                             | 9                                                          | 10                                                        | 11                                    | 12                                      | 13                                         |                                                              |                              |                                          |                                  |                               |                                                            |                                      |
| Description of Property          | City             | State   | Disposal Date | Name of Purchaser         | Actual Cost    | Expended for Additions, Permanent Improvements and Changes in Encumbrances | Book / Adjusted Carrying Value Less Encumbrances Prior Year | Current Year's Depreciation                                | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in B./A.C.V. (11 - 9 - 10) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value Less Encumbrances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs and Expenses Incurred |
| 613 W 33RD ST.....               | BALTIMORE.....   | MD..... | 06/01/2026    | TERESA WENDERSKI.....     | 340,210.....   | —.....                                                                     | 340,210.....                                                | —.....                                                     | —.....                                                    | —.....                                | —.....                                  | —.....                                     | 340,210.....                                                 | 316,946.....                 | —.....                                   | (23,264).....                    | (23,264).....                 | —.....                                                     | 35,385.....                          |
| 2303 MONTE VISTA ST.....         | FORT LUPTON..... | CO..... | 06/26/2026    | BRENDEN & DEANA HARR..... | 507,153.....   | —.....                                                                     | 458,288.....                                                | —.....                                                     | 48,866.....                                               | —.....                                | (48,866).....                           | —.....                                     | 458,288.....                                                 | 420,961.....                 | —.....                                   | (37,327).....                    | (37,327).....                 | —.....                                                     | 44,527.....                          |
| 3302 GREENBRIER DR.....          | BETTENDORF.....  | IA..... | 05/20/2026    | BETT REALTY LLC.....      | 207,513.....   | —.....                                                                     | 198,743.....                                                | —.....                                                     | 8,771.....                                                | —.....                                | (8,771).....                            | —.....                                     | 198,743.....                                                 | 207,129.....                 | —.....                                   | 8,386.....                       | 8,386.....                    | —.....                                                     | 28,566.....                          |
| 3229 FAIRINGTON DR.....          | LITHONIA.....    | GA..... | 05/18/2026    | ANDREW BUTLER.....        | 67,767.....    | —.....                                                                     | 67,767.....                                                 | —.....                                                     | —.....                                                    | —.....                                | —.....                                  | —.....                                     | 67,767.....                                                  | 55,401.....                  | —.....                                   | (12,365).....                    | (12,365).....                 | —.....                                                     | 5,519.....                           |
| 3600 RUSTIC LN APARTMENT.....    | WILMINGTON.....  | DE..... | 06/16/2026    | JOHN MANSURE.....         | 190,398.....   | —.....                                                                     | 190,398.....                                                | —.....                                                     | —.....                                                    | —.....                                | —.....                                  | —.....                                     | 190,398.....                                                 | 180,054.....                 | —.....                                   | (10,344).....                    | (10,344).....                 | —.....                                                     | 24,613.....                          |
| 0199999 – Property disposed..... |                  |         |               |                           | 5,058,804..... | (154).....                                                                 | 4,458,759.....                                              | —.....                                                     | 142,522.....                                              | —.....                                | (142,522).....                          | —.....                                     | 4,458,605.....                                               | 3,993,617.....               | —.....                                   | (464,988).....                   | (464,988).....                | —.....                                                     | 452,144.....                         |
| 0399999 – Totals.....            |                  |         |               |                           | 5,058,804..... | (154).....                                                                 | 4,458,759.....                                              | —.....                                                     | 142,522.....                                              | —.....                                | (142,522).....                          | —.....                                     | 4,458,605.....                                               | 3,993,617.....               | —.....                                   | (464,988).....                   | (464,988).....                | —.....                                                     | 452,144.....                         |

SCHEDULE B - PART 2

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

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

SCHEDULE B - PART 3

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

| 1               | Location |       | 4         | 5             | 6             | 7                                                                      | Change in Book Value/Recorded Investment   |                                           |                                                           |                                         |                                        | 14                                          | 15                                                                      | 16            | 17                                       | 18                               |                               |
|-----------------|----------|-------|-----------|---------------|---------------|------------------------------------------------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|---------------------------------------------|-------------------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|
|                 | 2        | 3     |           |               |               |                                                                        | 8                                          | 9                                         | 10                                                        | 11                                      | 12                                     |                                             |                                                                         |               |                                          |                                  | 13                            |
| Loan Number     | City     | State | Loan Type | Date Acquired | Disposal Date | Book Value / Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value / Recorded Investment Excluding Accrued Interest on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0599999 – Total |          |       |           |               |               |                                                                        | –                                          | –                                         | –                                                         | –                                       | –                                      | –                                           | –                                                                       | –             | –                                        | –                                | –                             |

SCHEDULE BA - PART 2

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

| 1                                                 | 2                               | Location |       | 5                                 | 6                                                                         | 7                        | 8                 | 9                                  | 10                                           | 11                     | 12                                   | 13                      |
|---------------------------------------------------|---------------------------------|----------|-------|-----------------------------------|---------------------------------------------------------------------------|--------------------------|-------------------|------------------------------------|----------------------------------------------|------------------------|--------------------------------------|-------------------------|
|                                                   |                                 | 3        | 4     |                                   |                                                                           |                          |                   |                                    |                                              |                        |                                      |                         |
| CUSIP                                             | Name or Description             | City     | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| Any Other Class of Assets: Unaffiliated           |                                 |          |       |                                   |                                                                           |                          |                   |                                    |                                              |                        |                                      |                         |
| 45804G-AC-1                                       | INSURANCE PRIVATE CREDIT IV LLC |          | DE    | INSURANCE PRIVATE CREDIT IV LLC   |                                                                           | 12/31/2024               | —                 | 64,000                             | —                                            | —                      | —                                    | —                       |
| 6799999 – Any Other Class of Assets: Unaffiliated |                                 |          |       |                                   |                                                                           |                          |                   | 64,000                             | —                                            | —                      | —                                    | XXX                     |
| 7899999 – Subtotals: Unaffiliated                 |                                 |          |       |                                   |                                                                           |                          |                   | 64,000                             | —                                            | —                      | —                                    | XXX                     |
| 8099999 – Totals                                  |                                 |          |       |                                   |                                                                           |                          |                   | 64,000                             | —                                            | —                      | —                                    | XXX                     |

SCHEDULE BA - PART 3

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

| 1                                                 | 2                               | Location |       | 5                                       | 6                        | 7             | 8                                                            | Change in Book / Adjusted Carrying Value   |                                                             |                                                           |                                         |                                        |                                            | 15                                                           | 16            | 17                                       | 18                               | 19                            | 20                |
|---------------------------------------------------|---------------------------------|----------|-------|-----------------------------------------|--------------------------|---------------|--------------------------------------------------------------|--------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|--------------------------------------------|--------------------------------------------------------------|---------------|------------------------------------------|----------------------------------|-------------------------------|-------------------|
|                                                   |                                 | 3        | 4     |                                         |                          |               |                                                              | 9                                          | 10                                                          | 11                                                        | 12                                      | 13                                     | 14                                         |                                                              |               |                                          |                                  |                               |                   |
| CUSIP                                             | Name or Description             | City     | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book / Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase / (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| Any Other Class of Assets: Unaffiliated           |                                 |          |       |                                         |                          |               |                                                              |                                            |                                                             |                                                           |                                         |                                        |                                            |                                                              |               |                                          |                                  |                               |                   |
| 458042-AC-2                                       | INSURANCE PRIVATE CREDIT II LLC |          | DE    | INSURANCE PRIVATE CREDIT II LLC         | 06/07/2022               | 04/29/2026    | 148,693                                                      | —                                          | —                                                           | —                                                         | —                                       | —                                      | —                                          | 148,693                                                      | 148,693       | —                                        | —                                | —                             | 9,906             |
| 6799999 – Any Other Class of Assets: Unaffiliated |                                 |          |       |                                         |                          |               | 148,693                                                      | —                                          | —                                                           | —                                                         | —                                       | —                                      | —                                          | 148,693                                                      | 148,693       | —                                        | —                                | —                             | 9,906             |
| 7899999 – Subtotals: Unaffiliated                 |                                 |          |       |                                         |                          |               | 148,693                                                      | —                                          | —                                                           | —                                                         | —                                       | —                                      | —                                          | 148,693                                                      | 148,693       | —                                        | —                                | —                             | 9,906             |
| 8099999 – Totals                                  |                                 |          |       |                                         |                          |               | 148,693                                                      | —                                          | —                                                           | —                                                         | —                                       | —                                      | —                                          | 148,693                                                      | 148,693       | —                                        | —                                | —                             | 9,906             |



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<br>Identification                                                                               | Description                              | Date Acquired | Name of Vendor                       | Number of Shares<br>of Stock | Actual Cost | Par Value   | Paid for Accrued<br>Interest and<br>Dividends | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |
| Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)                              |                                          |               |                                      |                              |             |             |                                               |                                                                                                |
| 91282C-HE-4                                                                                           | UNITED STATES TREASURY                   | 05/18/2026    | Barclays Bank                        | XXX                          | 13,989,551  | 14,109,100  | 238,866                                       | 1.A                                                                                            |
| 91282C-ND-9                                                                                           | UNITED STATES TREASURY                   | 05/18/2026    | Barclays Bank                        | XXX                          | 13,989,641  | 14,072,600  | 5,736                                         | 1.A                                                                                            |
| 91282C-NH-0                                                                                           | UNITED STATES TREASURY                   | 05/18/2026    | TORONTO DOMINION SECURTIES (USA) INC | XXX                          | 13,986,898  | 14,040,600  | 231,680                                       | 1.A                                                                                            |
| 91362*-AA-9                                                                                           | Mortgage Guaranty Ins Co Tax and Loss Bo | 04/15/2026    | Direct                               | XXX                          | 1,731,000   | 1,731,000   | -                                             | 1.A                                                                                            |
| 0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)                 |                                          |               |                                      |                              | 43,697,089  | 43,953,300  | 476,282                                       | XXX                                                                                            |
| Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)              |                                          |               |                                      |                              |             |             |                                               |                                                                                                |
| 64966S-UY-0                                                                                           | CITY OF NEW YORK, NEW YORK               | 04/17/2026    | JEFFERIES & COMPANY, INC.            | XXX                          | 860,000     | 860,000     | -                                             | 1.C FE                                                                                         |
| 0049999999 – Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed) |                                          |               |                                      |                              | 860,000     | 860,000     | -                                             | XXX                                                                                            |
| Issuer Credit Obligations: Municipal Bonds - Special Revenues                                         |                                          |               |                                      |                              |             |             |                                               |                                                                                                |
| 57563R-UH-0                                                                                           | MASSACHUSETTS EDL FING AUTH              | 05/20/2026    | RBC Dain Rauscher (US)               | XXX                          | 3,835,000   | 3,835,000   | -                                             | 1.C FE                                                                                         |
| 0059999999 – Issuer Credit Obligations: Municipal Bonds - Special Revenues                            |                                          |               |                                      |                              | 3,835,000   | 3,835,000   | -                                             | XXX                                                                                            |
| Issuer Credit Obligations: Corporate Bonds (Unaffiliated)                                             |                                          |               |                                      |                              |             |             |                                               |                                                                                                |
| 00138C-BH-0                                                                                           | COREBRIDGE GLOBAL FUNDING                | 04/01/2026    | CITADEL SECURITIES LLC               | XXX                          | 7,360,600   | 7,450,000   | 41,575                                        | 1.F FE                                                                                         |
| 009066-AD-3                                                                                           | AIRBNB INC                               | 04/01/2026    | CITADEL SECURITIES LLC               | XXX                          | 7,353,308   | 7,350,000   | 15,190                                        | 2.A FE                                                                                         |
| 023135-DF-0                                                                                           | AMAZON.COM INC                           | 04/01/2026    | CITADEL SECURITIES LLC               | XXX                          | 5,517,866   | 5,550,000   | 14,280                                        | 1.E FE                                                                                         |
| 023135-DH-6                                                                                           | AMAZON.COM INC                           | 04/01/2026    | CITADEL SECURITIES LLC               | XXX                          | 4,621,896   | 4,600,000   | 14,081                                        | 1.E FE                                                                                         |
| 03040W-BH-7                                                                                           | AMERICAN WATER CAPITAL CORP              | 04/10/2026    | STIFEL NICOLAUS & CO.                | XXX                          | 3,703,371   | 3,675,000   | 6,370                                         | 2.A FE                                                                                         |
| 03522A-AH-3                                                                                           | ANHEUSER-BUSCH COMPANIES LLC             | 04/30/2026    | Barclays Bank                        | XXX                          | 3,694,026   | 3,775,000   | 44,356                                        | 2.B FE                                                                                         |
| 060505-GQ-1                                                                                           | BANK OF AMERICA CORP                     | 04/01/2026    | CITADEL SECURITIES LLC               | XXX                          | 5,519,250   | 5,575,000   | 38,643                                        | 1.E FE                                                                                         |
| 06051G-NC-9                                                                                           | BANK OF AMERICA CORP                     | 04/16/2026    | Montgomery                           | XXX                          | 5,000,000   | 5,000,000   | -                                             | 1.G FE                                                                                         |
| 09857L-BN-7                                                                                           | BOOKING HOLDINGS INC                     | 05/05/2026    | CHASE SECURITIES INC                 | XXX                          | 2,497,525   | 2,500,000   | -                                             | 1.G FE                                                                                         |
| 11135F-DB-4                                                                                           | BROADCOM INC                             | 04/10/2026    | DEUTSCHE BANK ALEX BROWN             | XXX                          | 3,710,175   | 3,725,000   | 46,097                                        | 1.G FE                                                                                         |
| 12803R-AP-9                                                                                           | CAIXABANK SA                             | 04/30/2026    | BNP Paribas                          | XXX                          | 3,662,667   | 3,700,000   | 4,997                                         | 1.G FE                                                                                         |
| 202795-JZ-4                                                                                           | COMMONWEALTH EDISON CO                   | 06/09/2026    | CHASE SECURITIES INC                 | XXX                          | 2,725,451   | 2,675,000   | 3,544                                         | 1.F FE                                                                                         |
| 22535W-AU-1                                                                                           | CREDIT AGRICOLE SA                       | 04/01/2026    | CITADEL SECURITIES LLC               | XXX                          | 3,691,838   | 3,750,000   | 43,842                                        | 1.G FE                                                                                         |
| 22535W-AV-9                                                                                           | CREDIT AGRICOLE SA                       | 06/22/2026    | CREDIT USA                           | XXX                          | 5,374,624   | 5,375,000   | -                                             | 1.G FE                                                                                         |
| 26442C-BS-2                                                                                           | DUKE ENERGY CAROLINAS LLC                | 06/09/2026    | Montgomery                           | XXX                          | 4,524,065   | 4,550,000   | 3,255                                         | 1.F FE                                                                                         |
| 30303M-AD-4                                                                                           | META PLATFORMS INC                       | 04/01/2026    | CITADEL SECURITIES LLC               | XXX                          | 5,547,713   | 5,625,000   | 113,496                                       | 1.D FE                                                                                         |
| 30303M-AH-5                                                                                           | META PLATFORMS INC                       | 06/09/2026    | Various                              | XXX                          | 8,335,683   | 8,375,000   | 14,438                                        | 1.D FE                                                                                         |
| 404280-FQ-7                                                                                           | HSBC HOLDINGS PLC                        | 05/07/2026    | HSBC SECURITIES                      | XXX                          | 5,550,000   | 5,550,000   | -                                             | 1.G FE                                                                                         |
| 449786-BN-1                                                                                           | ING BANK NV                              | 06/29/2026    | Wachovia Bank                        | XXX                          | 3,230,000   | 3,230,000   | -                                             | 1.F FE                                                                                         |
| 46647P-FJ-0                                                                                           | JPMORGAN CHASE & CO                      | 04/01/2026    | CITADEL SECURITIES LLC               | XXX                          | 3,685,275   | 3,750,000   | 35,715                                        | 1.E FE                                                                                         |
| 571676-AZ-8                                                                                           | MARS INC                                 | 04/01/2026    | CITADEL SECURITIES LLC               | XXX                          | 4,589,481   | 4,525,000   | 19,483                                        | 1.F FE                                                                                         |
| 60687Y-DV-8                                                                                           | MIZUHO FINANCIAL GROUP INC               | 06/29/2026    | MIZUHO SECURITES FIXED               | XXX                          | 2,155,000   | 2,155,000   | -                                             | 1.G FE                                                                                         |
| 61747Y-GB-5                                                                                           | MORGAN STANLEY                           | 04/01/2026    | CITADEL SECURITIES LLC               | XXX                          | 9,204,860   | 9,250,000   | 22,984                                        | 1.E FE                                                                                         |
| 61748U-AX-0                                                                                           | MORGAN STANLEY                           | 04/30/2026    | Merrill Lynch                        | XXX                          | 4,608,258   | 4,625,000   | 9,525                                         | 1.E FE                                                                                         |
| 693475-CE-3                                                                                           | PNC FINANCIAL SERVICES GROUP INC         | 04/30/2026    | RBC Dain Rauscher (US)               | XXX                          | 3,675,258   | 3,650,000   | 54,476                                        | 1.G FE                                                                                         |
| 81762P-AJ-1                                                                                           | SERVICENOW INC                           | 05/12/2026    | Barclays Bank                        | XXX                          | 6,369,745   | 6,425,000   | -                                             | 1.F FE                                                                                         |
| 84615Q-AE-3                                                                                           | SPACE EXPLORATION TECHNOLOGIES CORP      | 06/23/2026    | Montgomery                           | XXX                          | 5,290,990   | 5,300,000   | -                                             | 2.B FE                                                                                         |
| 89788M-AV-4                                                                                           | TRUIST FINANCIAL CORP                    | 04/10/2026    | BNY/SUNTRUST CAPITAL MARKETS         | XXX                          | 5,565,936   | 5,700,000   | 133,614                                       | 1.G FE                                                                                         |
| 91324P-FQ-0                                                                                           | UNITEDHEALTH GROUP INC                   | 04/30/2026    | CITADEL SECURITIES LLC               | XXX                          | 6,414,359   | 6,275,000   | 114,112                                       | 1.F FE                                                                                         |
| 0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)                                |                                          |               |                                      |                              | 143,179,216 | 143,685,000 | 794,073                                       | XXX                                                                                            |

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<br>Identification                                                                                                                                                         | Description                             | Date Acquired | Name of Vendor              | Number of Shares<br>of Stock | Actual Cost | Par Value   | Paid for Accrued<br>Interest and<br>Dividends | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |
| 0489999999 – Subtotal - Issuer Obligations (Unaffiliated)                                                                                                                       |                                         |               |                             |                              | 191,571,306 | 192,333,300 | 1,270,355                                     | XXX                                                                                            |
| 0509999997 – Subtotals - Issuer Credit Obligations - Part 3                                                                                                                     |                                         |               |                             |                              | 191,571,306 | 192,333,300 | 1,270,355                                     | XXX                                                                                            |
| 0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)                                                                                          |                                         |               |                             |                              | XXX         | XXX         | XXX                                           | XXX                                                                                            |
| 0509999999 – Subtotals - Issuer Credit Obligations                                                                                                                              |                                         |               |                             |                              | 191,571,306 | 192,333,300 | 1,270,355                                     | XXX                                                                                            |
| Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)              |                                         |               |                             |                              |             |             |                                               |                                                                                                |
| 3137GA-BF-3                                                                                                                                                                     | FHR 3726 QZ - CMO/RMBS                  | 06/01/2026    | Capitalization of Interest  | XXX                          | 100,023     | 100,023     | –                                             | 1.A                                                                                            |
| 3140W4-BA-4                                                                                                                                                                     | FN FA3632 - RMBS                        | 02/03/2026    | Prior Period Adjustment     | XXX                          | (81,823)    | –           | (34)                                          | 1.A                                                                                            |
| 31418F-QF-7                                                                                                                                                                     | FN MA5853 - RMBS                        | 05/15/2026    | Morgan Stanley              | XXX                          | 16,560,304  | 16,573,252  | 43,044                                        | 1.A                                                                                            |
| 31418F-TB-3                                                                                                                                                                     | FN MA5945 - RMBS                        | 05/15/2026    | Morgan Stanley              | XXX                          | 5,516,613   | 5,524,382   | 14,348                                        | 1.A                                                                                            |
| 3142GW-PY-9                                                                                                                                                                     | FH RJ5838 - RMBS                        | 02/03/2026    | Prior Period Adjustment     | XXX                          | (45,036)    | –           | (19)                                          | 1.A                                                                                            |
| 3142J6-DG-5                                                                                                                                                                     | FEDERAL HOME LOAN MORTGAGE CORPORATION  | 06/17/2026    | Barclays Bank               | XXX                          | 5,398,142   | 5,499,539   | 12,985                                        | 1.A                                                                                            |
| 3142J6-DQ-3                                                                                                                                                                     | FH RQ0110 - RMBS                        | 05/15/2026    | Barclays Bank               | XXX                          | 5,502,897   | 5,642,641   | 13,323                                        | 1.A                                                                                            |
| 1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC) |                                         |               |                             |                              | 32,951,121  | 33,339,837  | 83,648                                        | XXX                                                                                            |
| Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)                                            |                                         |               |                             |                              |             |             |                                               |                                                                                                |
| 67401F-AE-0                                                                                                                                                                     | OMIR 2021-1 M2 - CMO/RMBS               | 04/14/2026    | FIRST UNION CAPITAL         | XXX                          | 5,066,744   | 5,062,789   | 22,480                                        | 1.A FE                                                                                         |
| 1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)                               |                                         |               |                             |                              | 5,066,744   | 5,062,789   | 22,480                                        | XXX                                                                                            |
| Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)                                             |                                         |               |                             |                              |             |             |                                               |                                                                                                |
| 04022A-AA-1                                                                                                                                                                     | ARECMT-26TRON-A - CMBS                  | 04/30/2026    | Morgan Stanley              | XXX                          | 10,000,000  | 10,000,000  | –                                             | 1.A FE                                                                                         |
| 05620Q-AC-5                                                                                                                                                                     | BX 2026-AHP B - CMBS                    | 05/19/2026    | FIRST UNION CAPITAL         | XXX                          | 1,500,000   | 1,500,000   | –                                             | 1.D FE                                                                                         |
| 05620T-AA-3                                                                                                                                                                     | BX 26VL10 A - CMBS                      | 06/09/2026    | Wachovia Bank               | XXX                          | 4,822,913   | 5,000,000   | 16,372                                        | 1.A FE                                                                                         |
| 08164J-AE-3                                                                                                                                                                     | BMARK 2026-B43 AS - CMBS                | 04/30/2026    | SALOMON BROTHERS INC        | XXX                          | 3,707,998   | 3,600,000   | 11,002                                        | 1.A FE                                                                                         |
| 481948-AA-5                                                                                                                                                                     | JW 26MRCO A - CMBS                      | 04/30/2026    | FIRST UNION CAPITAL         | XXX                          | 1,500,000   | 1,500,000   | –                                             | 1.A FE                                                                                         |
| 48269A-AA-0                                                                                                                                                                     | KSL 26HT3 A - CMBS                      | 05/21/2026    | FIRST UNION CAPITAL         | XXX                          | 1,000,000   | 1,000,000   | –                                             | 1.A FE                                                                                         |
| 74333F-AE-9                                                                                                                                                                     | PROG 2021-SFR5 E1 - CMBS                | 05/27/2026    | Wachovia Bank               | XXX                          | 3,887,305   | 3,905,000   | 6,470                                         | 2.A FE                                                                                         |
| 74333V-AJ-3                                                                                                                                                                     | PROG 2021-SFR3 E1 - CMBS                | 04/27/2026    | FIRST UNION CAPITAL         | XXX                          | 1,566,504   | 1,570,000   | 2,989                                         | 2.A FE                                                                                         |
| 74333V-AL-8                                                                                                                                                                     | PROG 2021-SFR3 E2 - CMBS                | 04/27/2026    | FIRST UNION CAPITAL         | XXX                          | 10,206,423  | 10,230,000  | 20,624                                        | 2.C FE                                                                                         |
| 1079999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)                                |                                         |               |                             |                              | 38,191,143  | 38,305,000  | 57,455                                        | XXX                                                                                            |
| Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)                                                                  |                                         |               |                             |                              |             |             |                                               |                                                                                                |
| 056921-AS-8                                                                                                                                                                     | BCC 242R A2R - CLO                      | 06/17/2026    | JEFFERIES & COMPANY, INC.   | XXX                          | 3,000,000   | 3,000,000   | –                                             | 1.A FE                                                                                         |
| 12553S-AS-3                                                                                                                                                                     | CIFC 216R BR - CLO                      | 05/08/2026    | MIZUHO SECURITES FIXED      | XXX                          | 2,500,000   | 2,500,000   | –                                             | 1.C FE                                                                                         |
| 25255W-AL-2                                                                                                                                                                     | DCLO 7R A1R - CLO                       | 06/30/2026    | MIZUHO SECURITES FIXED      | XXX                          | 2,000,000   | 2,000,000   | –                                             | 1.A FE                                                                                         |
| 38139Q-AG-1                                                                                                                                                                     | GLM 26 B - CLO                          | 05/20/2026    | Morgan Stanley              | XXX                          | 1,005,330   | 1,000,000   | 4,586                                         | 1.C FE                                                                                         |
| 45804G-AA-5                                                                                                                                                                     | INSURANCE PRIVATE CREDIT IV LLC Class A | 06/29/2026    | Capital Contribution        | XXX                          | 260,000     | 260,000     | –                                             | 1.C FE                                                                                         |
| 45804G-AB-3                                                                                                                                                                     | INSURANCE PRIVATE CREDIT IV LLC Class B | 06/29/2026    | Capital Contribution        | XXX                          | 76,000      | 76,000      | –                                             | 2.C FE                                                                                         |
| 48254G-BA-3                                                                                                                                                                     | KKR 29RR BRR - CLO                      | 05/22/2026    | BNP Paribas                 | XXX                          | 2,500,000   | 2,500,000   | –                                             | 1.C FE                                                                                         |
| 67402P-AQ-0                                                                                                                                                                     | OAKCL 2425R AR - CLO                    | 05/21/2026    | DONALDSON LUFKIN & JENRETTE | XXX                          | 5,000,000   | 5,000,000   | –                                             | 1.A FE                                                                                         |
| 73743B-AE-4                                                                                                                                                                     | POST 8 B - CLO                          | 05/15/2026    | COWEN AND COMPANY, LLC      | XXX                          | 5,000,000   | 5,000,000   | –                                             | 1.C FE                                                                                         |
| 83013V-AA-0                                                                                                                                                                     | SIXST 6R3 1R3 - CLO                     | 06/26/2026    | DONALDSON LUFKIN & JENRETTE | XXX                          | 1,500,000   | 1,500,000   | –                                             | 1.A FE                                                                                         |
| 1099999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)                                                     |                                         |               |                             |                              | 22,841,330  | 22,836,000  | 4,586                                         | XXX                                                                                            |
| Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)                                   |                                         |               |                             |                              |             |             |                                               |                                                                                                |
| 37989K-AA-0                                                                                                                                                                     | GCAR 262 A1 - ABS                       | 04/30/2026    | HARRIS NESBITT CORP BONDS   | XXX                          | 4,787,000   | 4,787,000   | –                                             | 1.D FE                                                                                         |
| 80620D-AA-1                                                                                                                                                                     | SCCU 261 A1 - ABS                       | 04/16/2026    | CHASE SECURITIES INC        | XXX                          | 3,250,000   | 3,250,000   | –                                             | 1.D FE                                                                                         |

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<br>Identification                                                                                                                                                             | Description                          | Date Acquired | Name of Vendor              | Number of Shares<br>of Stock | Actual Cost | Par Value   | Paid for Accrued<br>Interest and<br>Dividends | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |
| 90355P-AT-3                                                                                                                                                                         | USCLN 261CI C - ABS                  | 06/05/2026    | US Bancorp Piper-DTC        | XXX                          | 1,000,000   | 1,000,000   | -                                             | 1.F FE                                                                                         |
| 91683A-AA-8                                                                                                                                                                         | UPST 262 A1 - ABS                    | 04/17/2026    | GOLDMAN                     | XXX                          | 2,500,000   | 2,500,000   | -                                             | 1.C FE                                                                                         |
| 96041G-AA-1                                                                                                                                                                         | WLAKE 262 A1 - ABS                   | 05/08/2026    | HARRIS NESBITT CORP BONDS   | XXX                          | 5,000,000   | 5,000,000   | -                                             | 1.C FE                                                                                         |
| 1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)                          |                                      |               |                             |                              | 16,537,000  | 16,537,000  | -                                             | XXX                                                                                            |
| Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)                                  |                                      |               |                             |                              |             |             |                                               |                                                                                                |
| 01983K-AU-8                                                                                                                                                                         | ALLO-261-A2 - ABS                    | 05/19/2026    | Morgan Stanley              | XXX                          | 2,592,996   | 2,593,000   | -                                             | 1.G FE                                                                                         |
| 464338-AA-0                                                                                                                                                                         | CLDHQ 261 A2I - ABS                  | 04/20/2026    | DONALDSON LUFKIN & JENRETTE | XXX                          | 7,180,000   | 7,180,000   | -                                             | 1.A FE                                                                                         |
| 1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)                     |                                      |               |                             |                              | 9,772,996   | 9,773,000   | -                                             | XXX                                                                                            |
| Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)              |                                      |               |                             |                              |             |             |                                               |                                                                                                |
| 124290-AD-9                                                                                                                                                                         | BVCLN 26CRD1 B - ABS                 | 06/03/2026    | DONALDSON LUFKIN & JENRETTE | XXX                          | 1,000,000   | 1,000,000   | -                                             | 1.E FE                                                                                         |
| 1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated) |                                      |               |                             |                              | 1,000,000   | 1,000,000   | -                                             | XXX                                                                                            |
| 1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)                                                                                                                      |                                      |               |                             |                              | 126,360,334 | 126,853,626 | 168,168                                       | XXX                                                                                            |
| 1909999997 – Subtotals - Asset-Backed Securities - Part 3                                                                                                                           |                                      |               |                             |                              | 126,360,334 | 126,853,626 | 168,168                                       | XXX                                                                                            |
| 1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)                                                                                                |                                      |               |                             |                              | XXX         | XXX         | XXX                                           | XXX                                                                                            |
| 1909999999 – Subtotals - Asset-Backed Securities                                                                                                                                    |                                      |               |                             |                              | 126,360,334 | 126,853,626 | 168,168                                       | XXX                                                                                            |
| 2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities                                                                                                      |                                      |               |                             |                              | 317,931,639 | 319,186,926 | 1,438,523                                     | XXX                                                                                            |
| Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other                                                                                                                    |                                      |               |                             |                              |             |             |                                               |                                                                                                |
| 31338@-10-6                                                                                                                                                                         | FEDERAL HOME LOAN BANK OF PITTSBURGH | 06/22/2026    | FHLB Pittsburgh             | 46,035.000                   | 4,603,500   | XXX         | -                                             | XXX                                                                                            |
| 5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other                                                                                                       |                                      |               |                             |                              | 4,603,500   | XXX         | -                                             | XXX                                                                                            |
| Common Stocks: Closed-End Funds Designations Not Assigned by the SVO                                                                                                                |                                      |               |                             |                              |             |             |                                               |                                                                                                |
| 269808-10-1                                                                                                                                                                         | EAGLE POINT CREDIT                   | 05/11/2026    | Dividend Reinvestment       | 0.080                        | -           | XXX         | -                                             | XXX                                                                                            |
| Common Stocks: Exchange Traded Funds                                                                                                                                                |                                      |               |                             |                              |             |             |                                               |                                                                                                |
| 02072L-56-5                                                                                                                                                                         | EA:ALP ARCH 1-3 MONTH BX             | 04/01/2026    | Merrill Lynch               | 85,000.000                   | 9,878,130   | XXX         | -                                             | XXX                                                                                            |
| 5819999999 – Common Stocks: Exchange Traded Funds                                                                                                                                   |                                      |               |                             |                              | 9,878,130   | XXX         | -                                             | XXX                                                                                            |
| 5989999997 – Subtotals - Common Stocks - Part 3                                                                                                                                     |                                      |               |                             |                              | 14,481,630  | XXX         | -                                             | XXX                                                                                            |
| 5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)                                                                                                          |                                      |               |                             |                              | XXX         | XXX         | XXX                                           | XXX                                                                                            |
| 5989999999 – Subtotals Common Stocks                                                                                                                                                |                                      |               |                             |                              | 14,481,630  | XXX         | -                                             | XXX                                                                                            |
| 5999999999 – Subtotals Preferred and Common Stocks                                                                                                                                  |                                      |               |                             |                              | 14,481,630  | XXX         | -                                             | XXX                                                                                            |
| 6009999999 – Totals                                                                                                                                                                 |                                      |               |                             |                              | 332,413,269 | XXX         | 1,438,523                                     | XXX                                                                                            |

SCHEDULE D - PART 4

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

| 1                                                                                                     | 2                                        | 3                | 4                           | 5                               | 6                                           | 7          | 8           | 9                                               | Change in Book / Adjusted Carrying Value            |                                                 |                                                                        |                                              |                                                     | 15                                                       | 16                                                | 17                                     | 18                                  | 19                                                            | 20                                        | 21                                                                                             |          |         |            |        |
|-------------------------------------------------------------------------------------------------------|------------------------------------------|------------------|-----------------------------|---------------------------------|---------------------------------------------|------------|-------------|-------------------------------------------------|-----------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|----------------------------------------------|-----------------------------------------------------|----------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------------|-------------------------------------------|------------------------------------------------------------------------------------------------|----------|---------|------------|--------|
| CUSIP<br>Identification                                                                               | Description                              | Disposal<br>Date | Name of Purchaser           | Number of<br>Shares of<br>Stock | Consideration                               | Par Value  | Actual Cost | Prior Year Book<br>/ Adjusted<br>Carrying Value | 10                                                  | 11                                              | 12                                                                     | 13                                           | 14                                                  | Book / Adjusted<br>Carrying Value<br>at Disposal<br>Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest /<br>Stock Dividends<br>Received During<br>Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |          |         |            |        |
|                                                                                                       |                                          |                  |                             |                                 |                                             |            |             |                                                 | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B. / A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |                                                          |                                                   |                                        |                                     |                                                               |                                           |                                                                                                |          |         |            |        |
| Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)                              |                                          |                  |                             |                                 |                                             |            |             |                                                 |                                                     |                                                 |                                                                        |                                              |                                                     |                                                          |                                                   |                                        |                                     |                                                               |                                           |                                                                                                |          |         |            |        |
| 91282C-DY-4                                                                                           | UNITED STATES TREASURY                   | 06/04/2026       | COWEN AND COMPANY, LLC      | XXX                             | 2,461,903                                   | 2,792,300  | 2,512,363   | 2,605,440                                       | -                                                   | 11,908                                          | -                                                                      | 11,908                                       | -                                                   | 2,617,348                                                | -                                                 | (155,445)                              | (155,445)                           | 42,087                                                        | 02/15/2032                                | 1.A                                                                                            |          |         |            |        |
| 0019999999 - Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)                 |                                          |                  |                             |                                 | 2,461,903                                   | 2,792,300  | 2,512,363   | 2,605,440                                       | -                                                   | 11,908                                          | -                                                                      | 11,908                                       | -                                                   | 2,617,348                                                | -                                                 | (155,445)                              | (155,445)                           | 42,087                                                        | XXX                                       | XXX                                                                                            |          |         |            |        |
| Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)              |                                          |                  |                             |                                 |                                             |            |             |                                                 |                                                     |                                                 |                                                                        |                                              |                                                     |                                                          |                                                   |                                        |                                     |                                                               |                                           |                                                                                                |          |         |            |        |
| 748508-AF-3                                                                                           | QUINCY MASS                              | 05/15/2026       | CHASE SECURITIES INC        | XXX                             | 3,372,880                                   | 3,800,000  | 3,800,000   | 3,800,000                                       | -                                                   | -                                               | -                                                                      | -                                            | -                                                   | 3,800,000                                                | -                                                 | (427,120)                              | (427,120)                           | 36,951                                                        | 12/15/2031                                | 1.D FE                                                                                         |          |         |            |        |
| 98459L-AD-5                                                                                           | YALE UNIVERSITY                          | 05/15/2026       | Morgan Stanley              | XXX                             | 2,269,477                                   | 2,255,000  | 2,255,000   | 2,255,000                                       | -                                                   | -                                               | -                                                                      | -                                            | -                                                   | 2,255,000                                                | -                                                 | 14,477                                 | 14,477                              | 62,721                                                        | 04/15/2032                                | 1.A FE                                                                                         |          |         |            |        |
| 0049999999 - Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed) |                                          |                  |                             |                                 | 5,642,357                                   | 6,055,000  | 6,055,000   | 6,055,000                                       | -                                                   | -                                               | -                                                                      | -                                            | -                                                   | 6,055,000                                                | -                                                 | (412,643)                              | (412,643)                           | 99,672                                                        | XXX                                       | XXX                                                                                            |          |         |            |        |
| Issuer Credit Obligations: Municipal Bonds - Special Revenues                                         |                                          |                  |                             |                                 |                                             |            |             |                                                 |                                                     |                                                 |                                                                        |                                              |                                                     |                                                          |                                                   |                                        |                                     |                                                               |                                           |                                                                                                |          |         |            |        |
| 235036-BF-0                                                                                           | DALLAS FORT WORTH TEX INTL ARPT<br>REV   | 05/15/2026       | Morgan Stanley              | XXX                             | 4,548,078                                   | 5,100,000  | 5,117,850   | 5,111,068                                       | -                                                   | (674)                                           | -                                                                      | (674)                                        | -                                                   | 5,110,394                                                | -                                                 | (562,316)                              | (562,316)                           | 62,543                                                        | 11/01/2031                                | 1.E FE                                                                                         |          |         |            |        |
| 544435-C3-2                                                                                           | LOS ANGELES CALIF DEPT ARPTS<br>ARPT REV | 03/19/2026       | Call @ 100.00               | XXX                             | 235,000                                     | 235,000    | 312,764     | 288,732                                         | -                                                   | (1,109)                                         | -                                                                      | (1,109)                                      | -                                                   | 287,623                                                  | -                                                 | (52,623)                               | (52,623)                            | 7,734                                                         | 05/15/2039                                | 1.D FE                                                                                         |          |         |            |        |
| 574205-JC-5                                                                                           | MARYLAND ST ECONOMIC DEV CORP<br>REV     | 05/15/2026       | Merrill Lynch               | XXX                             | 691,740                                     | 700,000    | 700,000     | 700,000                                         | -                                                   | -                                               | -                                                                      | -                                            | -                                                   | 700,000                                                  | -                                                 | (8,260)                                | (8,260)                             | 16,555                                                        | 11/30/2034                                | 1.G FE                                                                                         |          |         |            |        |
| 574205-JJ-0                                                                                           | MARYLAND ST ECONOMIC DEV CORP<br>REV     | 05/15/2026       | Morgan Stanley              | XXX                             | 4,563,225                                   | 4,835,000  | 5,001,614   | 4,998,299                                       | -                                                   | (844)                                           | -                                                                      | (844)                                        | -                                                   | 4,997,456                                                | -                                                 | (434,231)                              | (434,231)                           | 122,587                                                       | 05/31/2056                                | 1.G FE                                                                                         |          |         |            |        |
| 914716-T3-9                                                                                           | UNIVERSITY N C CHARLOTTE REV             | 04/01/2026       | Maturity @ 100.00           | XXX                             | 90,000                                      | 90,000     | 90,000      | 90,000                                          | -                                                   | -                                               | -                                                                      | -                                            | -                                                   | 90,000                                                   | -                                                 | -                                      | -                                   | 551                                                           | 04/01/2026                                | 1.D FE                                                                                         |          |         |            |        |
| 0059999999 - Issuer Credit Obligations: Municipal Bonds - Special Revenues                            |                                          |                  |                             |                                 | 10,128,043                                  | 10,960,000 | 11,222,228  | 11,188,100                                      | -                                                   | (2,627)                                         | -                                                                      | (2,627)                                      | -                                                   | 11,185,473                                               | -                                                 | (1,057,430)                            | (1,057,430)                         | 209,970                                                       | XXX                                       | XXX                                                                                            |          |         |            |        |
| Issuer Credit Obligations: Corporate Bonds (Unaffiliated)                                             |                                          |                  |                             |                                 |                                             |            |             |                                                 |                                                     |                                                 |                                                                        |                                              |                                                     |                                                          |                                                   |                                        |                                     |                                                               |                                           |                                                                                                |          |         |            |        |
| 009158-BK-1                                                                                           | AIR PRODUCTS AND CHEMICALS INC           | 05/14/2026       | Barclays Bank               | XXX                             | 6,121,325                                   | 6,125,000  | 6,108,218   | 6,110,812                                       | -                                                   | 533                                             | -                                                                      | 533                                          | -                                                   | 6,111,345                                                | -                                                 | 9,980                                  | 9,980                               | 228,573                                                       | 02/08/2034                                | 1.G FE                                                                                         |          |         |            |        |
| 023135-CF-1                                                                                           | AMAZON.COM INC                           | 05/07/2026       | DONALDSON LUFKIN & JENRETTE | XXX                             | 646,458                                     | 650,000    | 622,795     | 639,185                                         | -                                                   | 2,879                                           | -                                                                      | 2,879                                        | -                                                   | 642,063                                                  | -                                                 | 4,394                                  | 4,394                               | 12,215                                                        | 04/13/2027                                | 1.D FE                                                                                         |          |         |            |        |
| 025816-CP-2                                                                                           | AMERICAN EXPRESS CO                      | 06/01/2026       | Dividend                    | XXX                             | 7,052,182                                   | 7,100,000  | 7,612,755   | 7,224,901                                       | -                                                   | (41,175)                                        | -                                                                      | (41,175)                                     | -                                                   | 7,183,726                                                | -                                                 | (131,545)                              | (131,545)                           | 135,373                                                       | 05/03/2027                                | 1.F FE                                                                                         |          |         |            |        |
| 025816-ED-7                                                                                           | AMERICAN EXPRESS CO                      | 04/01/2026       | CITADEL SECURITIES LLC      | XXX                             | 4,757,697                                   | 4,725,000  | 4,725,000   | 4,725,000                                       | -                                                   | -                                               | -                                                                      | -                                            | -                                                   | 4,725,000                                                | -                                                 | 32,697                                 | 32,697                              | 97,488                                                        | 04/25/2029                                | 1.F FE                                                                                         |          |         |            |        |
| 02665W-DZ-1                                                                                           | AMERICAN HONDA FINANCE CORP              | 04/01/2026       | CITADEL SECURITIES LLC      | XXX                             | 4,937,550                                   | 5,000,000  | 4,512,000   | 4,894,454                                       | -                                                   | 38,164                                          | -                                                                      | 38,164                                       | -                                                   | 4,932,618                                                | -                                                 | 4,932                                  | 4,932                               | 36,653                                                        | 09/09/2026                                | 1.G FE                                                                                         |          |         |            |        |
| 052769-AE-6                                                                                           | AUTODESK INC                             | 06/01/2026       | Dividend                    | XXX                             | 5,650,290                                   | 5,700,000  | 5,379,204   | 5,638,725                                       | -                                                   | 17,111                                          | -                                                                      | 17,111                                       | -                                                   | 5,655,836                                                | -                                                 | (5,545)                                | (5,545)                             | 91,992                                                        | 06/15/2027                                | 2.A FE                                                                                         |          |         |            |        |
| 055451-AZ-1                                                                                           | BHP BILLITON FINANCE (USA) LTD           | 04/01/2026       | CITADEL SECURITIES LLC      | XXX                             | 5,050,050                                   | 5,000,000  | 5,051,550   | 5,024,148                                       | -                                                   | (2,756)                                         | -                                                                      | (2,756)                                      | -                                                   | 5,021,392                                                | -                                                 | 28,658                                 | 28,658                              | 141,181                                                       | 02/28/2028                                | 1.F FE                                                                                         |          |         |            |        |
| 05565E-CA-1                                                                                           | BMW US CAPITAL LLC                       | 06/01/2026       | Dividend                    | XXX                             | 7,881,127                                   | 7,925,000  | 7,916,679   | 7,922,790                                       | -                                                   | 723                                             | -                                                                      | 723                                          | -                                                   | 7,923,513                                                | -                                                 | (42,386)                               | (42,386)                            | 182,275                                                       | 04/01/2027                                | 1.F FE                                                                                         |          |         |            |        |
| 06051G-HD-4                                                                                           | BANK OF AMERICA CORP                     | 06/01/2026       | Dividend                    | XXX                             | 6,889,498                                   | 7,000,000  | 6,620,320   | 6,875,918                                       | -                                                   | 16,559                                          | -                                                                      | 16,559                                       | -                                                   | 6,892,478                                                | -                                                 | (2,980)                                | (2,980)                             | 107,034                                                       | 12/20/2028                                | 1.E FE                                                                                         |          |         |            |        |
| 06406R-BL-0                                                                                           | BANK OF NEW YORK MELLON CORP             | 06/01/2026       | Dividend                    | XXX                             | 3,001,320                                   | 2,940,000  | 2,940,000   | 2,940,000                                       | -                                                   | -                                               | -                                                                      | -                                            | -                                                   | 2,940,000                                                | -                                                 | 61,320                                 | 61,320                              | 102,347                                                       | 10/25/2028                                | 1.F FE                                                                                         |          |         |            |        |
| 09659W-2M-5                                                                                           | BNP PARIBAS SA                           | 06/01/2026       | Dividend                    | XXX                             | 6,030,888                                   | 6,250,000  | 6,250,000   | 6,250,000                                       | -                                                   | -                                               | -                                                                      | -                                            | -                                                   | 6,250,000                                                | -                                                 | (219,113)                              | (219,113)                           | 79,664                                                        | 09/30/2028                                | 1.G FE                                                                                         |          |         |            |        |
| 097023-CA-1                                                                                           | BOEING CO                                | 06/01/2026       | Dividend                    | XXX                             | 682,904                                     | 700,000    | 747,064     | 715,401                                         | -                                                   | (2,408)                                         | -                                                                      | (2,408)                                      | -                                                   | 712,992                                                  | -                                                 | (30,089)                               | (30,089)                            | 14,088                                                        | 11/01/2028                                | 2.C FE                                                                                         |          |         |            |        |
| 172967-NA-5                                                                                           | CITIGROUP INC                            | 04/01/2026       | CITADEL SECURITIES LLC      | XXX                             | 10,441,410                                  | 10,500,000 | 10,010,490  | 10,369,556                                      | -                                                   | 74,657                                          | -                                                                      | 74,657                                       | -                                                   | 10,444,213                                               | -                                                 | (2,803)                                | (2,803)                             | 48,185                                                        | 06/09/2027                                | 1.G FE                                                                                         |          |         |            |        |
| 22535W-AP-2                                                                                           | CREDIT AGRICOLE SA                       | 04/01/2026       | CITADEL SECURITIES LLC      | XXX                             | 4,221,802                                   | 4,175,000  | 4,175,000   | 4,175,000                                       | -                                                   | -                                               | -                                                                      | -                                            | -                                                   | 4,175,000                                                | -                                                 | 46,802                                 | 46,802                              | 159,519                                                       | 01/09/2029                                | 1.G FE                                                                                         |          |         |            |        |
| 24422E-TW-9                                                                                           | JOHN DEERE CAPITAL CORP                  | 05/07/2026       | Merrill Lynch               | XXX                             | 689,017                                     | 700,000    | 650,605     | 676,893                                         | -                                                   | 4,632                                           | -                                                                      | 4,632                                        | -                                                   | 681,525                                                  | -                                                 | 7,492                                  | 7,492                               | 13,067                                                        | 09/08/2027                                | 1.F FE                                                                                         |          |         |            |        |
| 24422E-XP-9                                                                                           | JOHN DEERE CAPITAL CORP                  | 05/14/2026       | US Bancorp Piper-DTC        | XXX                             | 4,062,320                                   | 4,000,000  | 3,997,520   | 3,997,864                                       | -                                                   | 77                                              | -                                                                      | 77                                           | -                                                   | 3,997,941                                                | -                                                 | 64,379                                 | 64,379                              | 121,267                                                       | 04/11/2034                                | 1.E FE                                                                                         |          |         |            |        |
| 278865-BL-3                                                                                           | ECOLAB INC                               | 05/12/2026       | RBC Dain Rauscher (US)      | XXX                             | 2,088,981                                   | 2,125,000  | 2,124,363   | 2,124,866                                       | -                                                   | 45                                              | -                                                                      | 45                                           | -                                                   | 2,124,910                                                | -                                                 | (35,929)                               | (35,929)                            | 27,466                                                        | 02/01/2027                                | 1.G FE                                                                                         |          |         |            |        |
| 278865-BP-4                                                                                           | ECOLAB INC                               | 04/01/2026       | CITADEL SECURITIES LLC      | XXX                             | 3,768,413                                   | 3,700,000  | 3,677,874   | 3,690,763                                       | -                                                   | 1,089                                           | -                                                                      | 1,089                                        | -                                                   | 3,691,852                                                | -                                                 | 76,561                                 | 76,561                              | 138,673                                                       | 01/15/2028                                | 1.G FE                                                                                         |          |         |            |        |
| 31677Q-BR-9                                                                                           | FIFTH THIRD BANK NA                      | 06/01/2026       | Dividend                    | XXX                             | 7,431,246                                   | 7,525,000  | 7,519,657   | 7,524,040                                       | -                                                   | 366                                             | -                                                                      | 366                                          | -                                                   | 7,524,406                                                | -                                                 | (93,160)                               | (93,160)                            | 141,094                                                       | 02/01/2027                                | 1.G FE                                                                                         |          |         |            |        |
| 38141G-ZR-8                                                                                           | GOLDMAN SACHS GROUP INC                  | 06/01/2026       | Dividend                    | XXX                             | 6,569,877                                   | 6,610,000  | 6,610,000   | 6,610,000                                       | -                                                   | -                                               | -                                                                      | -                                            | -                                                   | 6,610,000                                                | -                                                 | (40,123)                               | (40,123)                            | 169,921                                                       | 03/15/2028                                | 1.F FE                                                                                         |          |         |            |        |
| 440452-AF-7                                                                                           | HORMEL FOODS CORP                        | 06/09/2026       | TRUIST FINANCIAL CORP       | XXX                             | 3,628,031                                   | 4,050,000  | 4,038,944   | 4,044,839                                       | -                                                   | 492                                             | -                                                                      | 492                                          | -                                                   | 4,045,331                                                | -                                                 | (417,301)                              | (417,301)                           | 36,248                                                        | 06/11/2030                                | 1.G FE                                                                                         |          |         |            |        |
| 45866F-AU-8                                                                                           | INTERCONTINENTAL EXCHANGE INC            | 06/01/2026       | Dividend                    | XXX                             | 7,696,611                                   | 7,725,000  | 7,704,529   | 7,717,841                                       | -                                                   | 1,697                                           | -                                                                      | 1,697                                        | -                                                   | 7,719,538                                                | -                                                 | (22,927)                               | (22,927)                            | 219,733                                                       | 09/15/2027                                | 1.G FE                                                                                         |          |         |            |        |
| 46124H-AH-9                                                                                           | INTUIT INC                               | 04/30/2026       | Morgan Stanley              | XXX                             | 2,762,416                                   | 3,050,000  | 3,024,746   | 3,025,558                                       | -                                                   | 125                                             | -                                                                      | 125                                          | -                                                   | 3,025,683                                                | -                                                 | (263,267)                              | (263,267)                           | 105,310                                                       | 03/15/2053                                | 1.G FE                                                                                         |          |         |            |        |
| 46647P-CB-0                                                                                           | JPMORGAN CHASE & CO                      | 04/22/2026       | Call @ 100.00               | XXX                             | 9,475,000                                   | 9,475,000  | 9,475,000   | 9,475,000                                       | -                                                   | -                                               | -                                                                      | -                                            | -                                                   | 9,475,000                                                | -                                                 | -                                      | -                                   | 74,758                                                        | 04/22/2027                                | 1.E FE                                                                                         |          |         |            |        |
| 46647P-DG-8                                                                                           | JPMORGAN CHASE & CO                      | 04/01/2026       | CITADEL SECURITIES LLC      | XXX                             | 4,875,269                                   | 4,850,000  | 4,690,047   | 4,778,368                                       | -                                                   | 11,070                                          | -                                                                      | 11,070                                       | -                                                   | 4,789,438                                                | -                                                 | 85,831                                 | 85,831                              | 161,424                                                       | 07/25/2028                                | 1.E FE                                                                                         |          |         |            |        |
| 49177J-AK-8                                                                                           | KENVUE INC                               | 05/14/2026       | Merrill Lynch               | XXX                             | 5,019,150                                   | 5,000,000  | 4,978,850   | 4,982,309                                       | -                                                   | 757                                             | -                                                                      | 757                                          | -                                                   | 4,983,066                                                | -                                                 | 36,084                                 | 36,084                              | 158,569                                                       | 03/22/2033                                | 1.F FE                                                                                         |          |         |            |        |
| 571676-AX-3                                                                                           | MARS INC                                 | 04/01/2026       | CITADEL SECURITIES LLC      | XXX                             | 4,025,040                                   | 4,000,000  | 3,999,960   | 3,999,927                                       | -                                                   | 8                                               | -                                                                      | 8                                            | -                                                   | 3,999,935                                                | -                                                 | 25,105                                 | 25,105                              | 107,844                                                       | 03/01/2028                                | 1.F FE                                                                                         |          |         |            |        |
| 58933Y-BC-8                                                                                           | MERCK & CO INC                           | 06/01/2026       | Various                     | XXX                             | 7,818,685                                   | 8,000,000  | 7,996,640   | 7,999,090                                       | -                                                   | 250                                             | -                                                                      | 250                                          | -                                                   | 7,999,340                                                | -                                                 | (180,655)                              | (180,655)                           | 62,536                                                        | 06/10/2027                                | 1.E FE                                                                                         |          |         |            |        |
| 716973-AG-7                                                                                           |                                          |                  |                             |                                 | PFIZER INVESTMENT ENTERPRISES<br>PTE LTD    |            |             |                                                 | 04/30/2026                                          | Barclays Bank                                   | XXX                                                                    | 4,596,323                                    | 4,950,000                                           | 4,942,625                                                | 4,942,909                                         | -                                      | 39                                  | -                                                             | 4,942,948                                 | 05/19/2053                                                                                     | 1.F FE   |         |            |        |
| 743315-AY-9                                                                                           |                                          |                  |                             |                                 | PROGRESSIVE CORP                            |            |             |                                                 | 06/01/2026                                          | Dividend                                        | XXX                                                                    | 2,738,706                                    | 2,775,000                                           | 2,769,557                                                | 2,449,768                                         | -                                      | 1,204                               | -                                                             | 2,771,460                                 | 03/27/2054                                                                                     | 1.F FE   |         |            |        |
| 743820-AG-7                                                                                           |                                          |                  |                             |                                 | PROVIDENCE ST JOSEPH HEALTH<br>OBLIGATED GR |            |             |                                                 | 05/15/2026                                          | CHASE SECURITIES INC                            | XXX                                                                    | 3,961,495                                    | 3,910,000                                           | 3,910,000                                                | 3,910,000                                         | -                                      | -                                   | -                                                             | 3,910,000                                 | 51,495                                                                                         | 51,495   | 132,371 | 10/01/2032 | 1.F FE |
| 89236T-JK-2                                                                                           |                                          |                  |                             |                                 | TOYOTA MOTOR CREDIT CORP                    |            |             |                                                 | 06/18/2026                                          | Various                                         | XXX                                                                    | 9,986,773                                    | 10,000,000                                          | 9,863,800                                                | 9,985,723                                         | -                                      | 12,862                              | -                                                             | 9,998,585                                 | (11,813)                                                                                       | (11,813) | 51,191  | 06/18/2026 | 1.E FE |
| 91159H-JF-8                                                                                           |                                          |                  |                             |                                 | US BANCORP                                  |            |             |                                                 | 05/07/2026                                          | US Bancorp Piper-DTC                            | XXX                                                                    | 1,853,571                                    | 1,850,000                                           | 1,850,000                                                | 1,850,000                                         | -                                      | -                                   | -                                                             | 1,850,000                                 | 3,571                                                                                          | 3,571    | 66,843  | 07/22/2028 | 1.G FE |
| 91324P-EP-3                                                                                           |                                          |                  |                             |                                 | UNITEDHEALTH GROUP INC                      |            |             |                                                 | 04/01/2026                                          | CITADEL SECURITIES LLC                          | XXX                                                                    | 7,733,076                                    | 7,600,000                                           | 7,59,                                                    |                                                   |                                        |                                     |                                                               |                                           |                                                                                                |          |         |            |        |

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<br>Identification                                                                                                                          | Description      | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value   | Actual Cost | Prior Year Book<br>/ Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B. / A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book / Adjusted<br>Carrying Value<br>at Disposal<br>Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest /<br>Stock Dividends<br>Received During<br>Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |
| 0489999999 – Subtotal - Issuer Credit Obligations (Unaffiliated)                                                                                 |                  |                  |                   |                                 | 202,034,384   | 205,059,588 | 203,431,521 | 204,201,409                                     | –                                                   | 152,486                                         | –                                                                      | 152,486                                      | –                                                   | 204,763,307                                              | –                                                 | (2,728,923)                            | (2,728,923)                         | 4,238,049                                                     | XXX                                       | XXX                                                                                            |
| 0509999997 – Subtotals - Issuer Credit Obligations - Part 4                                                                                      |                  |                  |                   |                                 | 202,034,384   | 205,059,588 | 203,431,521 | 204,201,409                                     | –                                                   | 152,486                                         | –                                                                      | 152,486                                      | –                                                   | 204,763,307                                              | –                                                 | (2,728,923)                            | (2,728,923)                         | 4,238,049                                                     | XXX                                       | XXX                                                                                            |
| 0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)                                                           |                  |                  |                   |                                 | XXX           | XXX         | XXX         | XXX                                             | XXX                                                 | XXX                                             | XXX                                                                    | XXX                                          | XXX                                                 | XXX                                                      | XXX                                               | XXX                                    | XXX                                 | XXX                                                           | XXX                                       | XXX                                                                                            |
| 0509999999 – Subtotals - Issuer Credit Obligations                                                                                               |                  |                  |                   |                                 | 202,034,384   | 205,059,588 | 203,431,521 | 204,201,409                                     | –                                                   | 152,486                                         | –                                                                      | 152,486                                      | –                                                   | 204,763,307                                              | –                                                 | (2,728,923)                            | (2,728,923)                         | 4,238,049                                                     | 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 | 06/01/2026       | Paydown           | XXX                             | 209,452       | 209,452     | 219,716     | 215,076                                         | –                                                   | (16,206)                                        | –                                                                      | (16,206)                                     | –                                                   | 209,452                                                  | –                                                 | –                                      | –                                   | 3,445                                                         | 07/20/2044                                | 1.A                                                                                            |
| 36179T-CX-1                                                                                                                                      | G2 MA4586 - RMBS | 06/01/2026       | Paydown           | XXX                             | 78,149        | 78,149      | 81,049      | 84,018                                          | –                                                   | (5,870)                                         | –                                                                      | (5,870)                                      | –                                                   | 78,149                                                   | –                                                 | –                                      | –                                   | 1,152                                                         | 07/20/2047                                | 1.A                                                                                            |
| 36179U-EA-6                                                                                                                                      | G2 MA5529 - RMBS | 06/01/2026       | Paydown           | XXX                             | 20,261        | 20,261      | 19,544      | 19,583                                          | –                                                   | 678                                             | –                                                                      | 678                                          | –                                                   | 20,261                                                   | –                                                 | –                                      | –                                   | 386                                                           | 10/20/2048                                | 1.A                                                                                            |
| 36179U-K2-7                                                                                                                                      | G2 MA5713 - RMBS | 06/01/2026       | Paydown           | XXX                             | 21,197        | 21,197      | 22,359      | 24,251                                          | –                                                   | (3,054)                                         | –                                                                      | (3,054)                                      | –                                                   | 21,197                                                   | –                                                 | –                                      | –                                   | 499                                                           | 01/20/2049                                | 1.A                                                                                            |
| 36179U-KX-9                                                                                                                                      | G2 MA5710 - RMBS | 06/01/2026       | Paydown           | XXX                             | 23,111        | 23,111      | 24,057      | 25,552                                          | –                                                   | (2,441)                                         | –                                                                      | (2,441)                                      | –                                                   | 23,111                                                   | –                                                 | –                                      | –                                   | 385                                                           | 01/20/2049                                | 1.A                                                                                            |
| 36179U-V7-4                                                                                                                                      | G2 MA6038 - RMBS | 06/01/2026       | Paydown           | XXX                             | 86,658        | 86,659      | 89,962      | 90,350                                          | –                                                   | (3,691)                                         | –                                                                      | (3,691)                                      | –                                                   | 86,659                                                   | –                                                 | –                                      | –                                   | 1,086                                                         | 07/20/2049                                | 1.A                                                                                            |
| 36179U-XS-6                                                                                                                                      | G2 MA6089 - RMBS | 06/01/2026       | Paydown           | XXX                             | 202,280       | 202,280     | 213,074     | 220,617                                         | –                                                   | (18,337)                                        | –                                                                      | (18,337)                                     | –                                                   | 202,280                                                  | –                                                 | –                                      | –                                   | 2,568                                                         | 08/20/2049                                | 1.A                                                                                            |
| 36179W-QA-9                                                                                                                                      | G2 MA7649 - RMBS | 06/01/2026       | Paydown           | XXX                             | 63,052        | 63,052      | 65,018      | 64,774                                          | –                                                   | (1,721)                                         | –                                                                      | (1,721)                                      | –                                                   | 63,052                                                   | –                                                 | –                                      | –                                   | 659                                                           | 10/20/2051                                | 1.A                                                                                            |
| 36179W-TY-4                                                                                                                                      | G2 MA7767 - RMBS | 06/01/2026       | Paydown           | XXX                             | 33,477        | 33,477      | 34,325      | 34,217                                          | –                                                   | (740)                                           | –                                                                      | (740)                                        | –                                                   | 33,477                                                   | –                                                 | –                                      | –                                   | 349                                                           | 12/20/2051                                | 1.A                                                                                            |
| 36179W-TZ-1                                                                                                                                      | G2 MA7768 - RMBS | 06/01/2026       | Paydown           | XXX                             | 160,422       | 160,422     | 166,902     | 166,055                                         | –                                                   | (5,633)                                         | –                                                                      | (5,633)                                      | –                                                   | 160,422                                                  | –                                                 | –                                      | –                                   | 1,987                                                         | 12/20/2051                                | 1.A                                                                                            |
| 36179X-HZ-2                                                                                                                                      | G2 MA8348 - RMBS | 06/01/2026       | Paydown           | XXX                             | 338,176       | 338,176     | 331,363     | 332,213                                         | –                                                   | 5,963                                           | –                                                                      | 5,963                                        | –                                                   | 338,176                                                  | –                                                 | –                                      | –                                   | 6,960                                                         | 10/20/2052                                | 1.A                                                                                            |
| 36197F-N6-6                                                                                                                                      | G2 AZ3113 - RMBS | 06/01/2026       | Paydown           | XXX                             | 6,414         | 6,414       | 6,090       | –                                               | –                                                   | 324                                             | –                                                                      | 324                                          | –                                                   | 6,414                                                    | –                                                 | –                                      | –                                   | 69                                                            | 03/20/2047                                | 1.A                                                                                            |
| 36197F-QW-6                                                                                                                                      | G2 AZ3169 - RMBS | 06/01/2026       | Paydown           | XXX                             | 8,830         | 8,830       | 8,672       | 4,213                                           | –                                                   | 110                                             | –                                                                      | 110                                          | –                                                   | 8,830                                                    | –                                                 | –                                      | –                                   | 101                                                           | 04/20/2047                                | 1.A                                                                                            |
| 36197F-RX-3                                                                                                                                      | G2 AZ3202 - RMBS | 06/01/2026       | Paydown           | XXX                             | 20,164        | 20,164      | 19,802      | 9,595                                           | –                                                   | 276                                             | –                                                                      | 276                                          | –                                                   | 20,164                                                   | –                                                 | –                                      | –                                   | 192                                                           | 04/20/2047                                | 1.A                                                                                            |
| 36202D-X8-9                                                                                                                                      | G2 003403 - RMBS | 06/01/2026       | Paydown           | XXX                             | 3,808         | 3,808       | 4,225       | 4,068                                           | –                                                   | (261)                                           | –                                                                      | (261)                                        | –                                                   | 3,808                                                    | –                                                 | –                                      | –                                   | 86                                                            | 06/20/2033                                | 1.A                                                                                            |
| 36202E-2C-2                                                                                                                                      | G2 004371 - RMBS | 06/01/2026       | Paydown           | XXX                             | 2,611         | 2,611       | 2,863       | 2,874                                           | –                                                   | (264)                                           | –                                                                      | (264)                                        | –                                                   | 2,611                                                    | –                                                 | –                                      | –                                   | 62                                                            | 02/20/2039                                | 1.A                                                                                            |
| 36202E-5H-8                                                                                                                                      | G2 004448 - RMBS | 06/01/2026       | Paydown           | XXX                             | 160           | 160         | 173         | 173                                             | –                                                   | (12)                                            | –                                                                      | (12)                                         | –                                                   | 160                                                      | –                                                 | –                                      | –                                   | 4                                                             | 05/20/2039                                | 1.A                                                                                            |
| 36202E-6F-1                                                                                                                                      | G2 004470 - RMBS | 06/01/2026       | Paydown           | XXX                             | 1,255         | 1,255       | 1,354       | 1,346                                           | –                                                   | (91)                                            | –                                                                      | (91)                                         | –                                                   | 1,255                                                    | –                                                 | –                                      | –                                   | 27                                                            | 06/20/2039                                | 1.A                                                                                            |
| 36202E-E9-6                                                                                                                                      | G2 003760 - RMBS | 06/01/2026       | Paydown           | XXX                             | 1,459         | 1,459       | 1,581       | 1,581                                           | –                                                   | (122)                                           | –                                                                      | (122)                                        | –                                                   | 1,459                                                    | –                                                 | –                                      | –                                   | 33                                                            | 09/20/2035                                | 1.A                                                                                            |
| 36202E-GD-5                                                                                                                                      | G2 003796 - RMBS | 06/01/2026       | Paydown           | XXX                             | 483           | 483         | 534         | 525                                             | –                                                   | (43)                                            | –                                                                      | (43)                                         | –                                                   | 483                                                      | –                                                 | –                                      | –                                   | 11                                                            | 12/20/2035                                | 1.A                                                                                            |
| 36202E-JH-3                                                                                                                                      | G2 003864 - RMBS | 06/01/2026       | Paydown           | XXX                             | 4,726         | 4,726       | 5,222       | 5,189                                           | –                                                   | (463)                                           | –                                                                      | (463)                                        | –                                                   | 4,726                                                    | –                                                 | –                                      | –                                   | 102                                                           | 06/20/2036                                | 1.A                                                                                            |
| 36202E-MA-4                                                                                                                                      | G2 003953 - RMBS | 06/01/2026       | Paydown           | XXX                             | 82            | 82          | 89          | 89                                              | –                                                   | (6)                                             | –                                                                      | (6)                                          | –                                                   | 82                                                       | –                                                 | –                                      | –                                   | 2                                                             | 02/20/2037                                | 1.A                                                                                            |
| 36202E-MN-6                                                                                                                                      | G2 003965 - RMBS | 06/01/2026       | Paydown           | XXX                             | 20            | 20          | 22          | 22                                              | –                                                   | (2)                                             | –                                                                      | (2)                                          | –                                                   | 20                                                       | –                                                 | –                                      | –                                   | –                                                             | 03/20/2037                                | 1.A                                                                                            |
| 36202E-MY-2                                                                                                                                      | G2 003975 - RMBS | 06/01/2026       | Paydown           | XXX                             | 23            | 23          | 25          | 25                                              | –                                                   | (2)                                             | –                                                                      | (2)                                          | –                                                   | 23                                                       | –                                                 | –                                      | –                                   | 1                                                             | 04/20/2037                                | 1.A                                                                                            |
| 36202E-NA-3                                                                                                                                      | G2 003985 - RMBS | 06/01/2026       | Paydown           | XXX                             | 883           | 883         | 952         | 954                                             | –                                                   | (71)                                            | –                                                                      | (71)                                         | –                                                   | 883                                                      | –                                                 | –                                      | –                                   | 20                                                            | 05/20/2037                                | 1.A                                                                                            |
| 36202E-NN-5                                                                                                                                      | G2 003997 - RMBS | 06/01/2026       | Paydown           | XXX                             | 1,737         | 1,737       | 1,874       | 1,874                                           | –                                                   | (137)                                           | –                                                                      | (137)                                        | –                                                   | 1,737                                                    | –                                                 | –                                      | –                                   | 43                                                            | 06/20/2037                                | 1.A                                                                                            |
| 36202E-PA-1                                                                                                                                      | G2 004017 - RMBS | 06/01/2026       | Paydown           | XXX                             | 1,097         | 1,097       | 1,203       | 1,201                                           | –                                                   | (104)                                           | –                                                                      | (104)                                        | –                                                   | 1,097                                                    | –                                                 | –                                      | –                                   | 28                                                            | 08/20/2037                                | 1.A                                                                                            |
| 36202E-RT-8                                                                                                                                      | G2 004098 - RMBS | 06/01/2026       | Paydown           | XXX                             | 88            | 88          | 95          | 95                                              | –                                                   | (7)                                             | –                                                                      | (7)                                          | –                                                   | 88                                                       | –                                                 | –                                      | –                                   | 2                                                             | 03/20/2038                                | 1.A                                                                                            |
| 36202E-SC-4                                                                                                                                      | G2 004115 - RMBS | 06/01/2026       | Paydown           | XXX                             | 239           | 239         | 262         | 263                                             | –                                                   | (24)                                            | –                                                                      | (24)                                         | –                                                   | 239                                                      | –                                                 | –                                      | –                                   | 6                                                             | 04/20/2038                                | 1.A                                                                                            |
| 36202E-UU-1                                                                                                                                      | G2 004195 - RMBS | 06/01/2026       | Paydown           | XXX                             | 1,211         | 1,211       | 1,327       | 1,335                                           | –                                                   | (124)                                           | –                                                                      | (124)                                        | –                                                   | 1,211                                                    | –                                                 | –                                      | –                                   | 30                                                            | 07/20/2038                                | 1.A                                                                                            |
| 36202E-VN-6                                                                                                                                      | G2 004221 - RMBS | 06/01/2026       | Paydown           | XXX                             | 89            | 89          | 96          | 97                                              | –                                                   | (8)                                             | –                                                                      | (8)                                          | –                                                   | 89                                                       | –                                                 | –                                      | –                                   | 2                                                             | 08/20/2038                                | 1.A                                                                                            |
| 36202E-WD-7                                                                                                                                      | G2 004244 - RMBS | 06/01/2026       | Paydown           | XXX                             | 105           | 105         | 113         | 114                                             | –                                                   | (9)                                             | –                                                                      | (9)                                          | –                                                   | 105                                                      | –                                                 | –                                      | –                                   | 2                                                             | 09/20/2038                                | 1.A                                                                                            |
| 36202E-YL-7                                                                                                                                      | G2 004315 - RMBS | 06/01/2026       | Paydown           | XXX                             | 1,176         | 1,176       | 1,269       | 1,279                                           | –                                                   | (103)                                           | –                                                                      | (103)                                        | –                                                   | 1,176                                                    | –                                                 | –                                      | –                                   | 27                                                            | 12/20/2038                                | 1.A                                                                                            |
| 36202E-YM-5                                                                                                                                      | G2 004316 - RMBS | 06/01/2026       | Paydown           | XXX                             | 79            | 79          | 87          | 88                                              | –                                                   | (8)                                             | –                                                                      | (8)                                          | –                                                   | 79                                                       | –                                                 | –                                      | –                                   | 2                                                             | 12/20/2038                                | 1.A                                                                                            |
| 36202E-ZH-5                                                                                                                                      | G2 004344 - RMBS | 06/01/2026       | Paydown           | XXX                             | 970           | 970         | 1,063       | 1,078                                           | –                                                   | (108)                                           | –                                                                      | (108)                                        | –                                                   | 970                                                      | –                                                 | –                                      | –                                   | 24                                                            | 01/20/2039                                | 1.A                                                                                            |
| 36202F-B5-4                                                                                                                                      | G2 004560 - RMBS | 06/01/2026       | Paydown           | XXX                             | 864           | 864         | 932         | 936                                             | –                                                   | (72)                                            | –                                                                      | (72)                                         | –                                                   | 864                                                      | –                                                 | –                                      | –                                   | 19                                                            | 10/20/2039                                | 1.A                                                                                            |
| 36202F-B6-2                                                                                                                                      | G2 004561 - RMBS | 06/01/2026       | Paydown           | XXX                             | 719           | 719         | 789         | 796                                             | –                                                   | (77)                                            | –                                                                      | (77)                                         | –                                                   | 719                                                      | –                                                 | –                                      | –                                   | 18                                                            | 10/20/2039                                | 1.A                                                                                            |
| 36202F-DZ-6                                                                                                                                      | G2 004620 - RMBS | 06/01/2026       | Paydown           | XXX                             | 168           | 168         | 184         | 176                                             | –                                                   | (8)                                             | –                                                                      | (8)                                          | –                                                   | 168                                                      | –                                                 | –                                      | –                                   | 4                                                             | 01/20/2040                                | 1.A                                                                                            |
| 36202F-E8-5                                                                                                                                      | G2 004659 - RMBS | 06/01/2026       | Paydown           | XXX                             | 1,417         | 1,417       | 1,528       | 1,516                                           | –                                                   | (99)                                            | –                                                                      | (99)                                         | –                                                   | 1,417                                                    | –                                                 | –                                      | –                                   | 35                                                            | 03/20/2040                                | 1.A                                                                                            |
| 36202F-FV-3                                                                                                                                      | G2 004680 - RMBS | 06/01/2026       | Paydown           | XXX                             | 1,092         | 1,092       | 1,178       | 1,186                                           | –                                                   | (94)                                            | –                                                                      | (94)                                         | –                                                   | 1,092                                                    | –                                                 | –                                      | –                                   | 26                                                            | 04/20/2040                                | 1.A                                                                                            |
| 36202F-FW-1                                                                                                                                      | G2 004681 - RMBS | 06/01/2026       | Paydown           | XXX                             | 394           | 394         | 432         | 419                                             | –                                                   | (25)                                            | –                                                                      | (25)                                         | –                                                   | 394                                                      | –                                                 | –                                      | –                                   | 11                                                            | 04/20/2040                                | 1.A                                                                                            |
| 36202F-GF-7                                                                                                                                      | G2 004698 - RMBS | 06/01/2026       | Paydown           | XXX                             | 1,080         | 1,080       | 1,165       | 1,167                                           | –                                                   | (87)                                            | –                                                                      | (87)                                         | –                                                   | 1,080                                                    | –                                                 | –                                      | –                                   | 22                                                            | 05/20/2040                                | 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 |
| 38381J-D7-9                                                                                                                                                        | GNR 2023-175 KC - CMBS | 06/01/2026    | Paydown           | XXX                       | 6,808         | 6,808     | 6,480       | 6,549                                     | -                                          | 259                                       | -                                                         | 259                                    | -                                          | 6,808                                           | -                                        | -                                | -                             | 128                                                  | 01/16/2065                       | 1.A                                                                       |
| 1029999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)       |                        |               |                   |                           | 6,808         | 6,808     | 6,480       | 6,549                                     | -                                          | 259                                       | -                                                         | 259                                    | -                                          | 6,808                                           | -                                        | -                                | -                             | 128                                                  | 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       | 06/01/2026    | Paydown           | XXX                       | 59,639        | 59,639    | 61,093      | 60,957                                    | -                                          | (1,317)                                   | -                                                         | (1,317)                                | -                                          | 59,639                                          | -                                        | -                                | -                             | 947                                                  | 04/01/2043                       | 1.A                                                                       |
| 3131XX-7G-0                                                                                                                                                        | FH ZM4495 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 66,689        | 66,689    | 67,519      | 27,461                                    | -                                          | (1,901)                                   | -                                                         | (1,901)                                | -                                          | 66,689                                          | -                                        | -                                | -                             | 802                                                  | 10/01/2047                       | 1.A                                                                       |
| 3131Y7-S6-5                                                                                                                                                        | FH ZN1441 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 99,478        | 99,478    | 106,908     | 111,666                                   | -                                          | (12,188)                                  | -                                                         | (12,188)                               | -                                          | 99,478                                          | -                                        | -                                | -                             | 1,771                                                | 11/01/2048                       | 1.A                                                                       |
| 3132AD-3M-8                                                                                                                                                        | FH ZT1704 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 139,036       | 139,036   | 143,056     | 145,083                                   | -                                          | (6,047)                                   | -                                                         | (6,047)                                | -                                          | 139,036                                         | -                                        | -                                | -                             | 2,634                                                | 01/01/2049                       | 1.A                                                                       |
| 3132AD-T9-9                                                                                                                                                        | FH ZT1476 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 1,803         | 1,803     | 1,923       | 1,969                                     | -                                          | (166)                                     | -                                                         | (166)                                  | -                                          | 1,803                                           | -                                        | -                                | -                             | 26                                                   | 02/01/2048                       | 1.A                                                                       |
| 3132D6-HQ-6                                                                                                                                                        | FH SB8339 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 547,311       | 547,311   | 547,290     | 547,257                                   | -                                          | 54                                        | -                                                         | 54                                     | -                                          | 547,311                                         | -                                        | -                                | -                             | 11,255                                               | 11/01/2039                       | 1.A                                                                       |
| 3132DM-FC-4                                                                                                                                                        | FH SD0163 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 42,812        | 42,812    | 43,575      | 43,842                                    | -                                          | (1,030)                                   | -                                                         | (1,030)                                | -                                          | 42,812                                          | -                                        | -                                | -                             | 497                                                  | 12/01/2049                       | 1.A                                                                       |
| 3132DN-BJ-1                                                                                                                                                        | FH SD0941 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 250,301       | 250,301   | 245,725     | 246,060                                   | -                                          | 4,240                                     | -                                                         | 4,240                                  | -                                          | 250,301                                         | -                                        | -                                | -                             | 3,107                                                | 04/01/2052                       | 1.A                                                                       |
| 3132DN-RR-6                                                                                                                                                        | FH SD1396 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 1,584,245     | 1,584,245 | 1,599,345   | 1,596,526                                 | -                                          | (12,281)                                  | -                                                         | (12,281)                               | -                                          | 1,584,245                                       | -                                        | -                                | -                             | 28,336                                               | 07/01/2052                       | 1.A                                                                       |
| 3132DN-TZ-6                                                                                                                                                        | FH SD1468 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 34,130        | 34,130    | 34,119      | 34,110                                    | -                                          | 20                                        | -                                                         | 20                                     | -                                          | 34,130                                          | -                                        | -                                | -                             | 732                                                  | 08/01/2052                       | 1.A                                                                       |
| 3132DN-V9-1                                                                                                                                                        | FH SD1540 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 305,793       | 305,792   | 308,277     | 307,865                                   | -                                          | (2,072)                                   | -                                                         | (2,072)                                | -                                          | 305,792                                         | -                                        | -                                | -                             | 6,201                                                | 08/01/2052                       | 1.A                                                                       |
| 3132DN-VJ-9                                                                                                                                                        | FH SD1517 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 221,285       | 221,285   | 221,735     | 221,594                                   | -                                          | (308)                                     | -                                                         | (308)                                  | -                                          | 221,285                                         | -                                        | -                                | -                             | 4,364                                                | 09/01/2052                       | 1.A                                                                       |
| 3132DN-VL-4                                                                                                                                                        | FH SD1519 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 324,948       | 324,948   | 322,003     | 322,220                                   | -                                          | 2,728                                     | -                                                         | 2,728                                  | -                                          | 324,948                                         | -                                        | -                                | -                             | 5,386                                                | 08/01/2052                       | 1.A                                                                       |
| 3132DN-WH-2                                                                                                                                                        | FH SD1548 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 242,094       | 242,094   | 229,686     | 230,237                                   | -                                          | 11,856                                    | -                                                         | 11,856                                 | -                                          | 242,094                                         | -                                        | -                                | -                             | 3,822                                                | 08/01/2052                       | 1.A                                                                       |
| 3132DN-XN-8                                                                                                                                                        | FH SD1585 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 215,855       | 215,855   | 202,701     | 203,608                                   | -                                          | 12,247                                    | -                                                         | 12,247                                 | -                                          | 215,855                                         | -                                        | -                                | -                             | 3,093                                                | 08/01/2052                       | 1.A                                                                       |
| 3132DQ-3R-5                                                                                                                                                        | FH SD3508 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 315,394       | 315,394   | 292,725     | 294,869                                   | -                                          | 20,524                                    | -                                                         | 20,524                                 | -                                          | 315,394                                         | -                                        | -                                | -                             | 5,056                                                | 06/01/2053                       | 1.A                                                                       |
| 3132DS-CH-3                                                                                                                                                        | FH SD4572 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 23,084        | 23,084    | 22,889      | 22,894                                    | -                                          | 191                                       | -                                                         | 191                                    | -                                          | 23,084                                          | -                                        | -                                | -                             | 474                                                  | 08/01/2053                       | 1.A                                                                       |
| 3132DV-5W-1                                                                                                                                                        | FH SD8061 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 31,465        | 31,465    | 32,791      | 33,330                                    | -                                          | (1,865)                                   | -                                                         | (1,865)                                | -                                          | 31,465                                          | -                                        | -                                | -                             | 330                                                  | 05/01/2050                       | 1.A                                                                       |
| 3132DV-7J-8                                                                                                                                                        | FH SD8097 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 61,379        | 61,379    | 51,219      | -                                         | -                                          | 10,160                                    | -                                                         | 10,160                                 | -                                          | 61,379                                          | -                                        | -                                | -                             | 313                                                  | 08/01/2050                       | 1.A                                                                       |
| 3132DV-KT-1                                                                                                                                                        | FH SD7506 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 231,131       | 231,131   | 247,283     | 249,527                                   | -                                          | (18,396)                                  | -                                                         | (18,396)                               | -                                          | 231,131                                         | -                                        | -                                | -                             | 3,787                                                | 09/01/2049                       | 1.A                                                                       |
| 3132DV-KU-8                                                                                                                                                        | FH SD7507 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 11,076        | 11,076    | 11,381      | 11,417                                    | -                                          | (340)                                     | -                                                         | (340)                                  | -                                          | 11,076                                          | -                                        | -                                | -                             | 138                                                  | 11/01/2049                       | 1.A                                                                       |
| 3132DV-LZ-6                                                                                                                                                        | FH SD7544 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 228,934       | 228,934   | 245,709     | 244,382                                   | -                                          | (15,448)                                  | -                                                         | (15,448)                               | -                                          | 228,934                                         | -                                        | -                                | -                             | 2,851                                                | 07/01/2051                       | 1.A                                                                       |
| 3132DW-G9-8                                                                                                                                                        | FH SD8324 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 15,126        | 15,126    | 14,998      | 14,999                                    | -                                          | 127                                       | -                                                         | 127                                    | -                                          | 15,126                                          | -                                        | -                                | -                             | 328                                                  | 05/01/2053                       | 1.A                                                                       |
| 3132DW-GG-2                                                                                                                                                        | FH SD8299 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 528,860       | 528,860   | 506,268     | 506,647                                   | -                                          | 22,213                                    | -                                                         | 22,213                                 | -                                          | 528,860                                         | -                                        | -                                | -                             | 11,199                                               | 02/01/2053                       | 1.A                                                                       |
| 3132DW-H2-2                                                                                                                                                        | FH SD8349 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 131,355       | 131,355   | 130,100     | 130,112                                   | -                                          | 1,243                                     | -                                                         | 1,243                                  | -                                          | 131,355                                         | -                                        | -                                | -                             | 2,856                                                | 08/01/2053                       | 1.A                                                                       |
| 3132DW-HE-6                                                                                                                                                        | FH SD8329 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 65,369        | 65,369    | 65,256      | 65,257                                    | -                                          | 112                                       | -                                                         | 112                                    | -                                          | 65,369                                          | -                                        | -                                | -                             | 1,330                                                | 06/01/2053                       | 1.A                                                                       |
| 3132DW-HG-1                                                                                                                                                        | FH SD8331 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 293,888       | 293,888   | 291,271     | 291,289                                   | -                                          | 2,599                                     | -                                                         | 2,599                                  | -                                          | 293,888                                         | -                                        | -                                | -                             | 6,488                                                | 06/01/2053                       | 1.A                                                                       |
| 3132DW-JF-1                                                                                                                                                        | FH SD8362 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 23,459        | 23,459    | 23,261      | 23,263                                    | -                                          | 196                                       | -                                                         | 196                                    | -                                          | 23,459                                          | -                                        | -                                | -                             | 520                                                  | 09/01/2053                       | 1.A                                                                       |
| 3132DW-JR-5                                                                                                                                                        | FH SD8372 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 75,836        | 75,836    | 75,089      | 75,098                                    | -                                          | 738                                       | -                                                         | 738                                    | -                                          | 75,836                                          | -                                        | -                                | -                             | 1,627                                                | 11/01/2053                       | 1.A                                                                       |
| 3132DW-NW-9                                                                                                                                                        | FH SD8505 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 19,325        | 19,325    | 19,322      | -                                         | -                                          | 3                                         | -                                                         | 3                                      | -                                          | 19,325                                          | -                                        | -                                | -                             | 309                                                  | 02/01/2055                       | 1.A                                                                       |
| 3132E0-E3-2                                                                                                                                                        | FH SD3754 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 590,455       | 590,455   | 577,539     | 578,052                                   | -                                          | 12,403                                    | -                                                         | 12,403                                 | -                                          | 590,455                                         | -                                        | -                                | -                             | 12,408                                               | 09/01/2053                       | 1.A                                                                       |
| 3132HQ-PU-0                                                                                                                                                        | FH Q14035 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 80,995        | 80,995    | 82,969      | 82,840                                    | -                                          | (1,845)                                   | -                                                         | (1,845)                                | -                                          | 80,995                                          | -                                        | -                                | -                             | 1,162                                                | 12/01/2042                       | 1.A                                                                       |
| 3132JA-CZ-6                                                                                                                                                        | FH Q18687 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 9,198         | 9,198     | 9,422       | 9,391                                     | -                                          | (194)                                     | -                                                         | (194)                                  | -                                          | 9,198                                           | -                                        | -                                | -                             | 149                                                  | 05/01/2043                       | 1.A                                                                       |
| 3132VP-4H-8                                                                                                                                                        | FH Q63523 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 5,301         | 5,301     | 5,496       | 5,567                                     | -                                          | (266)                                     | -                                                         | (266)                                  | -                                          | 5,301                                           | -                                        | -                                | -                             | 77                                                   | 05/01/2049                       | 1.A                                                                       |
| 3132WJ-U2-5                                                                                                                                                        | FH Q45100 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 42,254        | 42,254    | 43,792      | 43,963                                    | -                                          | (1,709)                                   | -                                                         | (1,709)                                | -                                          | 42,254                                          | -                                        | -                                | -                             | 634                                                  | 12/01/2046                       | 1.A                                                                       |
| 3132XC-R9-8                                                                                                                                                        | FH G67712 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 115,904       | 115,904   | 118,186     | 118,203                                   | -                                          | (2,299)                                   | -                                                         | (2,299)                                | -                                          | 115,904                                         | -                                        | -                                | -                             | 1,947                                                | 06/01/2048                       | 1.A                                                                       |
| 3132XC-RX-5                                                                                                                                                        | FH G67702 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 316,465       | 316,465   | 323,080     | 324,860                                   | -                                          | (8,395)                                   | -                                                         | (8,395)                                | -                                          | 316,465                                         | -                                        | -                                | -                             | 5,285                                                | 01/01/2047                       | 1.A                                                                       |
| 3132XC-SA-4                                                                                                                                                        | FH G67713 - RMBS       | 04/29/2026    | Paydown           | XXX                       | -             | -         | -           | -                                         | -                                          | -                                         | -                                                         | -                                      | -                                          | -                                               | -                                        | -                                | -                             | (5)                                                  | 06/01/2048                       | 1.A                                                                       |
| 3132XC-SB-2                                                                                                                                                        | FH G67714 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 123,261       | 123,261   | 124,089     | 124,463                                   | -                                          | (1,202)                                   | -                                                         | (1,202)                                | -                                          | 123,261                                         | -                                        | -                                | -                             | 2,098                                                | 07/01/2048                       | 1.A                                                                       |
| 3132XC-SG-1                                                                                                                                                        | FH G67719 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 55,124        | 55,125    | 57,594      | 45,308                                    | -                                          | (3,535)                                   | -                                                         | (3,535)                                | -                                          | 55,125                                          | -                                        | -                                | -                             | 944                                                  | 01/01/2049                       | 1.A                                                                       |
| 31335B-R5-7                                                                                                                                                        | FH G61408 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 70,686        | 70,686    | 70,413      | 70,418                                    | -                                          | 269                                       | -                                                         | 269                                    | -                                          | 70,686                                          | -                                        | -                                | -                             | 1,047                                                | 06/01/2044                       | 1.A                                                                       |
| 31335C-E5-9                                                                                                                                                        | FH G61956 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 8,144         | 8,144     | 8,152       | -                                         | -                                          | (8)                                       | -                                                         | (8)                                    | -                                          | 8,144                                           | -                                        | -                                | -                             | 92                                                   | 04/01/2049                       | 1.A                                                                       |
| 31335C-F7-4                                                                                                                                                        | FH G61990 - RMBS       | 06/01/2026    | Paydown           | XXX                       | 17,974        | 17,974    | 18,642      | 18,899                                    | -                                          | (925)                                     | -                                                         | (925)                                  | -                                          |                                                 |                                          |                                  |                               |                                                      |                                  |                                                                           |

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<br>Identification | Description            | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year Book<br>/ Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B. / A.C.V.<br>(10+11-12) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book / Adjusted<br>Carrying Value<br>at Disposal<br>Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest /<br>Stock Dividends<br>Received During<br>Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |
| 31346Y-5J-8             | FH QA5349 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 78,524        | 78,524    | 80,401      | 80,476                                          | -                                                   | (1,952)                                         | -                                                                      | (1,952)                                      | -                                                   | 78,524                                                   | -                                                 | -                                      | -                                   | 920                                                           | 12/01/2049                                | 1.A                                                                                            |
| 31346Y-F9-9             | FH QA4692 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 168,474       | 168,474   | 172,718     | 172,934                                         | -                                                   | (4,460)                                         | -                                                                      | (4,460)                                      | -                                                   | 168,474                                                  | -                                                 | -                                      | -                                   | 2,132                                                         | 11/01/2049                                | 1.A                                                                                            |
| 31346Y-ZM-8             | FH QA5248 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 48,088        | 48,088    | 49,237      | 49,342                                          | -                                                   | (1,255)                                         | -                                                                      | (1,255)                                      | -                                                   | 48,088                                                   | -                                                 | -                                      | -                                   | 536                                                           | 12/01/2049                                | 1.A                                                                                            |
| 3137BN-HN-7             | FHR 4577 HM - CMO/RMBS | 06/01/2026       | Paydown           | XXX                             | 79,100        | 79,100    | 77,892      | 78,202                                          | -                                                   | 898                                             | -                                                                      | 898                                          | -                                                   | 79,100                                                   | -                                                 | -                                      | -                                   | 1,315                                                         | 12/15/2050                                | 1.A                                                                                            |
| 3137FJ-HW-2             | FHR 4839 LA - CMO/RMBS | 06/01/2026       | Paydown           | XXX                             | 156,369       | 156,369   | 162,520     | 138,551                                         | -                                                   | (3,542)                                         | -                                                                      | (3,542)                                      | -                                                   | 156,369                                                  | -                                                 | -                                      | -                                   | 2,512                                                         | 05/15/2050                                | 1.A                                                                                            |
| 3137GA-BF-3             | FHR 3726 QZ - CMO/RMBS | 06/02/2026       | Paydown           | XXX                             | 441,905       | 441,905   | 478,556     | 457,682                                         | -                                                   | (15,776)                                        | -                                                                      | (15,776)                                     | -                                                   | 441,905                                                  | -                                                 | -                                      | -                                   | 8,064                                                         | 09/15/2040                                | 1.A                                                                                            |
| 3137HC-D6-6             | FHR 5395 PD - CMO/RMBS | 06/01/2026       | Paydown           | XXX                             | 187,946       | 187,946   | 185,303     | 185,485                                         | -                                                   | 2,461                                           | -                                                                      | 2,461                                        | -                                                   | 187,946                                                  | -                                                 | -                                      | -                                   | 3,735                                                         | 03/25/2054                                | 1.A                                                                                            |
| 3138EM-UX-7             | FN AL5097 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 73,956        | 73,956    | 70,235      | 70,875                                          | -                                                   | 3,082                                           | -                                                                      | 3,082                                        | -                                                   | 73,956                                                   | -                                                 | -                                      | -                                   | 697                                                           | 09/01/2043                                | 1.A                                                                                            |
| 3138EQ-BA-9             | FN AL7232 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 30,516        | 30,516    | 32,690      | 32,622                                          | -                                                   | (2,106)                                         | -                                                                      | (2,106)                                      | -                                                   | 30,516                                                   | -                                                 | -                                      | -                                   | 447                                                           | 09/01/2045                                | 1.A                                                                                            |
| 3138WG-V5-0             | FN AS6935 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 109,016       | 109,016   | 109,706     | 109,966                                         | -                                                   | (951)                                           | -                                                                      | (951)                                        | -                                                   | 109,016                                                  | -                                                 | -                                      | -                                   | 1,589                                                         | 04/01/2046                                | 1.A                                                                                            |
| 3138WH-LQ-3             | FN AS7534 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 44,102        | 44,102    | 42,861      | 42,841                                          | -                                                   | 1,261                                           | -                                                                      | 1,261                                        | -                                                   | 44,102                                                   | -                                                 | -                                      | -                                   | 552                                                           | 07/01/2046                                | 1.A                                                                                            |
| 3138WJ-K7-2             | FN AS8417 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 7,762         | 7,762     | 8,000       | 8,155                                           | -                                                   | (394)                                           | -                                                                      | (394)                                        | -                                                   | 7,762                                                    | -                                                 | -                                      | -                                   | 112                                                           | 12/01/2046                                | 1.A                                                                                            |
| 3138WJ-UH-9             | FN AS8683 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 10,332        | 10,332    | 10,695      | 10,809                                          | -                                                   | (477)                                           | -                                                                      | (477)                                        | -                                                   | 10,332                                                   | -                                                 | -                                      | -                                   | 156                                                           | 01/01/2047                                | 1.A                                                                                            |
| 3138WN-SH-8             | FN AT1747 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 26,507        | 26,507    | 26,147      | 26,278                                          | -                                                   | 229                                             | -                                                                      | 229                                          | -                                                   | 26,507                                                   | -                                                 | -                                      | -                                   | 337                                                           | 04/01/2043                                | 1.A                                                                                            |
| 3138WX-E6-0             | FN AT9156 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 28,079        | 28,079    | 27,697      | 27,839                                          | -                                                   | 240                                             | -                                                                      | 240                                          | -                                                   | 28,079                                                   | -                                                 | -                                      | -                                   | 356                                                           | 07/01/2043                                | 1.A                                                                                            |
| 3138YD-ST-7             | FN AY0529 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 197           | 197       | 211         | 213                                             | -                                                   | (16)                                            | -                                                                      | (16)                                         | -                                                   | 197                                                      | -                                                 | -                                      | -                                   | 3                                                             | 02/01/2045                                | 1.A                                                                                            |
| 3138YG-HG-0             | FN AY2930 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 203           | 203       | 218         | 219                                             | -                                                   | (15)                                            | -                                                                      | (15)                                         | -                                                   | 203                                                      | -                                                 | -                                      | -                                   | 3                                                             | 04/01/2045                                | 1.A                                                                                            |
| 3138YH-U5-7             | FN AY4203 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 5,295         | 5,295     | 5,673       | 5,644                                           | -                                                   | (348)                                           | -                                                                      | (348)                                        | -                                                   | 5,295                                                    | -                                                 | -                                      | -                                   | 73                                                            | 05/01/2045                                | 1.A                                                                                            |
| 3138YR-WS-3             | FN AZ0656 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 156           | 156       | 167         | 170                                             | -                                                   | (14)                                            | -                                                                      | (14)                                         | -                                                   | 156                                                      | -                                                 | -                                      | -                                   | 2                                                             | 07/01/2045                                | 1.A                                                                                            |
| 3138YS-QV-1             | FN AZ1367 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 750           | 750       | 804         | 819                                             | -                                                   | (69)                                            | -                                                                      | (69)                                         | -                                                   | 750                                                      | -                                                 | -                                      | -                                   | 10                                                            | 05/01/2045                                | 1.A                                                                                            |
| 3138YT-3N-2             | FN AZ2604 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 588           | 588       | 630         | 635                                             | -                                                   | (46)                                            | -                                                                      | (46)                                         | -                                                   | 588                                                      | -                                                 | -                                      | -                                   | 8                                                             | 08/01/2045                                | 1.A                                                                                            |
| 3138YT-4D-3             | FN AZ2619 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 615           | 615       | 659         | 665                                             | -                                                   | (50)                                            | -                                                                      | (50)                                         | -                                                   | 615                                                      | -                                                 | -                                      | -                                   | 9                                                             | 08/01/2045                                | 1.A                                                                                            |
| 3138YT-4X-9             | FN AZ2637 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 1,576         | 1,576     | 1,688       | 1,698                                           | -                                                   | (122)                                           | -                                                                      | (122)                                        | -                                                   | 1,576                                                    | -                                                 | -                                      | -                                   | 24                                                            | 09/01/2045                                | 1.A                                                                                            |
| 3138YT-6B-5             | FN AZ2665 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 1,602         | 1,602     | 1,716       | 1,707                                           | -                                                   | (105)                                           | -                                                                      | (105)                                        | -                                                   | 1,602                                                    | -                                                 | -                                      | -                                   | 23                                                            | 10/01/2045                                | 1.A                                                                                            |
| 3138YW-X2-8             | FN AZ5196 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 221           | 221       | 236         | 239                                             | -                                                   | (19)                                            | -                                                                      | (19)                                         | -                                                   | 221                                                      | -                                                 | -                                      | -                                   | 3                                                             | 08/01/2045                                | 1.A                                                                                            |
| 31402Q-ZE-4             | FN 735241 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 38            | 38        | 39          | 38                                              | -                                                   | (1)                                             | -                                                                      | (1)                                          | -                                                   | 38                                                       | -                                                 | -                                      | -                                   | 1                                                             | 02/01/2035                                | 1.A                                                                                            |
| 31403D-SK-6             | FN 745822 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 5,072         | 5,072     | 5,623       | 5,580                                           | -                                                   | (509)                                           | -                                                                      | (509)                                        | -                                                   | 5,072                                                    | -                                                 | -                                      | -                                   | 128                                                           | 09/01/2036                                | 1.A                                                                                            |
| 31405H-6L-7             | FN 790275 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 63            | 63        | 64          | 64                                              | -                                                   | (1)                                             | -                                                                      | (1)                                          | -                                                   | 63                                                       | -                                                 | -                                      | -                                   | 2                                                             | 08/01/2034                                | 1.A                                                                                            |
| 3140E7-GH-7             | FN BA2899 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 6,295         | 6,295     | 6,744       | 6,749                                           | -                                                   | (454)                                           | -                                                                      | (454)                                        | -                                                   | 6,295                                                    | -                                                 | -                                      | -                                   | 107                                                           | 11/01/2045                                | 1.A                                                                                            |
| 3140E7-JY-7             | FN BA2978 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 141           | 141       | 151         | 155                                             | -                                                   | (15)                                            | -                                                                      | (15)                                         | -                                                   | 141                                                      | -                                                 | -                                      | -                                   | 2                                                             | 11/01/2045                                | 1.A                                                                                            |
| 3140E7-NA-4             | FN BA3084 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 2,253         | 2,253     | 2,414       | 2,393                                           | -                                                   | (140)                                           | -                                                                      | (140)                                        | -                                                   | 2,253                                                    | -                                                 | -                                      | -                                   | 38                                                            | 12/01/2045                                | 1.A                                                                                            |
| 3140FX-H3-9             | FN BF0249 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 130,621       | 130,621   | 135,673     | 136,131                                         | -                                                   | (5,510)                                         | -                                                                      | (5,510)                                      | -                                                   | 130,621                                                  | -                                                 | -                                      | -                                   | 1,902                                                         | 01/01/2058                                | 1.A                                                                                            |
| 3140HB-VH-8             | FN BJ9615 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 22,707        | 22,707    | 23,289      | 23,403                                          | -                                                   | (695)                                           | -                                                                      | (695)                                        | -                                                   | 22,707                                                   | -                                                 | -                                      | -                                   | 282                                                           | 10/01/2049                                | 1.A                                                                                            |
| 3140J5-SG-5             | FN BM1418 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 108,024       | 108,024   | 104,994     | 105,028                                         | -                                                   | 2,996                                           | -                                                                      | 2,996                                        | -                                                   | 108,024                                                  | -                                                 | -                                      | -                                   | 1,355                                                         | 04/01/2047                                | 1.A                                                                                            |
| 3140J6-GR-2             | FN BM2007 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 74,053        | 74,053    | 75,115      | 50,964                                          | -                                                   | (3,928)                                         | -                                                                      | (3,928)                                      | -                                                   | 74,053                                                   | -                                                 | -                                      | -                                   | 1,053                                                         | 09/01/2048                                | 1.A                                                                                            |
| 3140J7-LV-5             | FN BM3039 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 126,988       | 126,988   | 127,771     | 128,053                                         | -                                                   | (1,066)                                         | -                                                                      | (1,066)                                      | -                                                   | 126,988                                                  | -                                                 | -                                      | -                                   | 1,736                                                         | 11/01/2047                                | 1.A                                                                                            |
| 3140J9-H8-7             | FN BM4754 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 12,595        | 12,595    | 13,026      | 13,268                                          | -                                                   | (673)                                           | -                                                                      | (673)                                        | -                                                   | 12,595                                                   | -                                                 | -                                      | -                                   | 181                                                           | 05/01/2047                                | 1.A                                                                                            |
| 3140J9-H9-5             | FN BM4755 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 76,877        | 76,877    | 79,892      | 80,124                                          | -                                                   | (3,247)                                         | -                                                                      | (3,247)                                      | -                                                   | 76,877                                                   | -                                                 | -                                      | -                                   | 1,433                                                         | 02/01/2046                                | 1.A                                                                                            |
| 3140J9-KN-0             | FN BM4800 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 66,299        | 66,299    | 66,434      | 33,806                                          | -                                                   | (240)                                           | -                                                                      | (240)                                        | -                                                   | 66,299                                                   | -                                                 | -                                      | -                                   | 917                                                           | 10/01/2048                                | 1.A                                                                                            |
| 3140J9-MG-3             | FN BM4858 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 234,830       | 234,830   | 244,150     | 243,335                                         | -                                                   | (8,505)                                         | -                                                                      | (8,505)                                      | -                                                   | 234,830                                                  | -                                                 | -                                      | -                                   | 3,951                                                         | 08/01/2048                                | 1.A                                                                                            |
| 3140J9-NG-2             | FN BM4890 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 54,112        | 54,112    | 56,781      | 42,608                                          | -                                                   | (3,146)                                         | -                                                                      | (3,146)                                      | -                                                   | 54,112                                                   | -                                                 | -                                      | -                                   | 967                                                           | 01/01/2048                                | 1.A                                                                                            |
| 3140JA-CQ-9             | FN BM5478 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 55,168        | 55,168    | 57,806      | 59,209                                          | -                                                   | (4,041)                                         | -                                                                      | (4,041)                                      | -                                                   | 55,168                                                   | -                                                 | -                                      | -                                   | 1,048                                                         | 01/01/2049                                | 1.A                                                                                            |
| 3140JQ-QK-2             | FN BN7657 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 2,464         | 2,464     | 2,569       | 2,568                                           | -                                                   | (103)                                           | -                                                                      | (103)                                        | -                                                   | 2,464                                                    | -                                                 | -                                      | -                                   | 35                                                            | 07/01/2049                                | 1.A                                                                                            |
| 3140JQ-TJ-2             | FN BN7752 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 37,580        | 37,580    | 38,856      | 38,791                                          | -                                                   | (1,211)                                         | -                                                                      | (1,211)                                      | -                                                   | 37,580                                                   | -                                                 | -                                      | -                                   | 499                                                           | 09/01/2049                                | 1.A                                                                                            |
| 3140KO-WT-1             | FN BO5157 - RMBS       | 06/01/2026       | Paydown           | XXX                             | 1,107         | 1,107     | 1,131       | 1,159                                           | -                                                   | (52)                                            | -                                                                      | (52)                                         | -                                                   | 1,107                                                    | -                                                 |                                        |                                     |                                                               |                                           |                                                                                                |

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 |
| 3140QK-ZA-9          | FN CB0736 - RMBS | 06/01/2026    | Paydown           | XXX                       | 45,846        | 45,846    | 48,769      | 48,531                                    | -                                          | (2,685)                                   | -                                                         | (2,685)                                | -                                          | 45,846                                          | -                                        | -                                | -                             | 548                                                  | 06/01/2051                       | 1.A                                                                       |
| 3140QL-WV-4          | FN CB1559 - RMBS | 06/01/2026    | Paydown           | XXX                       | 193,712       | 193,712   | 209,148     | 206,903                                   | -                                          | (13,191)                                  | -                                                         | (13,191)                               | -                                          | 193,712                                         | -                                        | -                                | -                             | 2,533                                                | 09/01/2051                       | 1.A                                                                       |
| 3140QN-YJ-5          | FN CB3412 - RMBS | 06/01/2026    | Paydown           | XXX                       | 41,748        | 41,748    | 39,838      | 39,903                                    | -                                          | 1,845                                     | -                                                         | 1,845                                  | -                                          | 41,748                                          | -                                        | -                                | -                             | 586                                                  | 04/01/2052                       | 1.A                                                                       |
| 3140QP-HS-9          | FN CB3840 - RMBS | 06/01/2026    | Paydown           | XXX                       | 39,970        | 39,970    | 36,773      | 36,989                                    | -                                          | 2,981                                     | -                                                         | 2,981                                  | -                                          | 39,970                                          | -                                        | -                                | -                             | 573                                                  | 06/01/2052                       | 1.A                                                                       |
| 3140QP-PE-1          | FN CB4020 - RMBS | 06/01/2026    | Paydown           | XXX                       | 1,038,687     | 1,038,687 | 1,044,042   | 1,043,254                                 | -                                          | (4,567)                                   | -                                                         | (4,567)                                | -                                          | 1,038,687                                       | -                                        | -                                | -                             | 17,474                                               | 07/01/2052                       | 1.A                                                                       |
| 3140QP-SR-9          | FN CB4127 - RMBS | 06/01/2026    | Paydown           | XXX                       | 488,553       | 488,553   | 493,858     | 493,187                                   | -                                          | (4,634)                                   | -                                                         | (4,634)                                | -                                          | 488,553                                         | -                                        | -                                | -                             | 8,822                                                | 07/01/2052                       | 1.A                                                                       |
| 3140QP-TZ-0          | FN CB4167 - RMBS | 06/01/2026    | Paydown           | XXX                       | 99,915        | 99,915    | 98,010      | 98,074                                    | -                                          | 1,841                                     | -                                                         | 1,841                                  | -                                          | 99,915                                          | -                                        | -                                | -                             | 2,009                                                | 07/01/2052                       | 1.A                                                                       |
| 3140W4-BA-4          | FN FA3632 - RMBS | 06/01/2026    | Paydown           | XXX                       | 283,535       | 283,535   | 282,328     | -                                         | -                                          | 1,208                                     | -                                                         | 1,208                                  | -                                          | 283,535                                         | -                                        | -                                | -                             | 3,367                                                | 03/01/2055                       | 1.A                                                                       |
| 3140X4-DF-0          | FN FM1001 - RMBS | 06/01/2026    | Paydown           | XXX                       | 2,230         | 2,230     | 2,378       | 2,429                                     | -                                          | (199)                                     | -                                                         | (199)                                  | -                                          | 2,230                                           | -                                        | -                                | -                             | 32                                                   | 11/01/2048                       | 1.A                                                                       |
| 3140X4-V3-7          | FN FM1533 - RMBS | 06/01/2026    | Paydown           | XXX                       | 63,384        | 63,384    | 67,098      | 68,559                                    | -                                          | (5,174)                                   | -                                                         | (5,174)                                | -                                          | 63,384                                          | -                                        | -                                | -                             | 1,077                                                | 02/01/2048                       | 1.A                                                                       |
| 3140X5-BC-6          | FN FM1834 - RMBS | 06/01/2026    | Paydown           | XXX                       | 109,600       | 109,600   | 111,844     | 112,822                                   | -                                          | (3,221)                                   | -                                                         | (3,221)                                | -                                          | 109,600                                         | -                                        | -                                | -                             | 1,189                                                | 10/01/2049                       | 1.A                                                                       |
| 3140X5-FA-6          | FN FM1960 - RMBS | 06/01/2026    | Paydown           | XXX                       | 113,451       | 113,451   | 113,573     | 117,477                                   | -                                          | (4,026)                                   | -                                                         | (4,026)                                | -                                          | 113,451                                         | -                                        | -                                | -                             | 1,948                                                | 05/01/2049                       | 1.A                                                                       |
| 3140X5-N4-1          | FN FM2210 - RMBS | 06/01/2026    | Paydown           | XXX                       | 226,197       | 226,197   | 233,372     | 236,611                                   | -                                          | (10,414)                                  | -                                                         | (10,414)                               | -                                          | 226,197                                         | -                                        | -                                | -                             | 2,737                                                | 10/01/2047                       | 1.A                                                                       |
| 3140X6-UC-3          | FN FM3278 - RMBS | 06/01/2026    | Paydown           | XXX                       | 1,390         | 1,390     | 1,482       | 1,515                                     | -                                          | (124)                                     | -                                                         | (124)                                  | -                                          | 1,390                                           | -                                        | -                                | -                             | 20                                                   | 11/01/2048                       | 1.A                                                                       |
| 3140X8-4J-3          | FN FM5324 - RMBS | 06/01/2026    | Paydown           | XXX                       | 318,214       | 318,214   | 335,567     | 332,076                                   | -                                          | (13,862)                                  | -                                                         | (13,862)                               | -                                          | 318,214                                         | -                                        | -                                | -                             | 3,354                                                | 11/01/2035                       | 1.A                                                                       |
| 3140X8-N5-2          | FN FM4911 - RMBS | 06/01/2026    | Paydown           | XXX                       | 10,559        | 10,559    | 11,139      | 11,122                                    | -                                          | (564)                                     | -                                                         | (564)                                  | -                                          | 10,559                                          | -                                        | -                                | -                             | 122                                                  | 11/01/2050                       | 1.A                                                                       |
| 3140X8-UU-9          | FN FM5094 - RMBS | 06/01/2026    | Paydown           | XXX                       | 39,804        | 39,804    | 42,460      | 43,361                                    | -                                          | (3,557)                                   | -                                                         | (3,557)                                | -                                          | 39,804                                          | -                                        | -                                | -                             | 589                                                  | 06/01/2049                       | 1.A                                                                       |
| 3140X9-GM-1          | FN FM5603 - RMBS | 06/01/2026    | Paydown           | XXX                       | 144,216       | 144,216   | 156,722     | 156,887                                   | -                                          | (12,671)                                  | -                                                         | (12,671)                               | -                                          | 144,216                                         | -                                        | -                                | -                             | 1,802                                                | 09/01/2048                       | 1.A                                                                       |
| 3140X9-JK-2          | FN FM5665 - RMBS | 06/01/2026    | Paydown           | XXX                       | 2,081         | 2,081     | 2,219       | 2,257                                     | -                                          | (176)                                     | -                                                         | (176)                                  | -                                          | 2,081                                           | -                                        | -                                | -                             | 30                                                   | 08/01/2048                       | 1.A                                                                       |
| 3140XC-ML-9          | FN FM8462 - RMBS | 06/01/2026    | Paydown           | XXX                       | 242,081       | 242,081   | 259,102     | 256,967                                   | -                                          | (14,886)                                  | -                                                         | (14,886)                               | -                                          | 242,081                                         | -                                        | -                                | -                             | 3,240                                                | 08/01/2051                       | 1.A                                                                       |
| 3140XD-X3-5          | FN FM9697 - RMBS | 06/01/2026    | Paydown           | XXX                       | 92,773        | 92,773    | 95,839      | 95,464                                    | -                                          | (2,691)                                   | -                                                         | (2,691)                                | -                                          | 92,773                                          | -                                        | -                                | -                             | 981                                                  | 12/01/2051                       | 1.A                                                                       |
| 3140XE-BB-9          | FN FM9933 - RMBS | 06/01/2026    | Paydown           | XXX                       | 68,004        | 68,004    | 71,452      | 70,924                                    | -                                          | (2,920)                                   | -                                                         | (2,920)                                | -                                          | 68,004                                          | -                                        | -                                | -                             | 872                                                  | 11/01/2051                       | 1.A                                                                       |
| 3140XF-VZ-1          | FN FS0631 - RMBS | 06/01/2026    | Paydown           | XXX                       | 280,267       | 280,267   | 282,610     | 282,344                                   | -                                          | (2,077)                                   | -                                                         | (2,077)                                | -                                          | 280,267                                         | -                                        | -                                | -                             | 3,364                                                | 02/01/2052                       | 1.A                                                                       |
| 3140XF-XG-1          | FN FS0678 - RMBS | 06/01/2026    | Paydown           | XXX                       | 784,003       | 784,003   | 792,211     | 791,074                                   | -                                          | (7,071)                                   | -                                                         | (7,071)                                | -                                          | 784,003                                         | -                                        | -                                | -                             | 11,378                                               | 02/01/2052                       | 1.A                                                                       |
| 3140XF-YB-1          | FN FS0705 - RMBS | 06/01/2026    | Paydown           | XXX                       | 186,336       | 186,336   | 176,728     | 177,790                                   | -                                          | 8,546                                     | -                                                         | 8,546                                  | -                                          | 186,336                                         | -                                        | -                                | -                             | 2,913                                                | 05/01/2050                       | 1.A                                                                       |
| 3140XG-CP-2          | FN FS0977 - RMBS | 06/01/2026    | Paydown           | XXX                       | 381,474       | 381,474   | 375,871     | 376,230                                   | -                                          | 5,244                                     | -                                                         | 5,244                                  | -                                          | 381,474                                         | -                                        | -                                | -                             | 4,752                                                | 03/01/2052                       | 1.A                                                                       |
| 3140XG-F9-5          | FN FS1091 - RMBS | 06/01/2026    | Paydown           | XXX                       | 154,663       | 154,663   | 156,282     | 156,172                                   | -                                          | (1,509)                                   | -                                                         | (1,509)                                | -                                          | 154,663                                         | -                                        | -                                | -                             | 2,250                                                | 03/01/2052                       | 1.A                                                                       |
| 3140XH-LW-5          | FN FS2140 - RMBS | 06/01/2026    | Paydown           | XXX                       | 225,552       | 225,552   | 206,627     | 208,301                                   | -                                          | 17,251                                    | -                                                         | 17,251                                 | -                                          | 225,552                                         | -                                        | -                                | -                             | 3,303                                                | 06/01/2052                       | 1.A                                                                       |
| 3140XJ-AE-3          | FN FS2704 - RMBS | 06/01/2026    | Paydown           | XXX                       | 19,899        | 19,899    | 18,823      | 18,901                                    | -                                          | 997                                       | -                                                         | 997                                    | -                                          | 19,899                                          | -                                        | -                                | -                             | 290                                                  | 08/01/2052                       | 1.A                                                                       |
| 3140XJ-BJ-1          | FN FS2740 - RMBS | 06/01/2026    | Paydown           | XXX                       | 350,708       | 350,708   | 327,857     | 330,499                                   | -                                          | 20,209                                    | -                                                         | 20,209                                 | -                                          | 350,708                                         | -                                        | -                                | -                             | 5,163                                                | 06/01/2049                       | 1.A                                                                       |
| 3140XJ-GT-4          | FN FS2909 - RMBS | 06/01/2026    | Paydown           | XXX                       | 16,587        | 16,587    | 16,696      | 16,670                                    | -                                          | (83)                                      | -                                                         | (83)                                   | -                                          | 16,587                                          | -                                        | -                                | -                             | 384                                                  | 09/01/2052                       | 1.A                                                                       |
| 3140XJ-GU-1          | FN FS2910 - RMBS | 06/01/2026    | Paydown           | XXX                       | 159,272       | 159,272   | 160,690     | 160,527                                   | -                                          | (1,255)                                   | -                                                         | (1,255)                                | -                                          | 159,272                                         | -                                        | -                                | -                             | 3,926                                                | 09/01/2052                       | 1.A                                                                       |
| 3140XJ-PY-3          | FN FS3138 - RMBS | 06/01/2026    | Paydown           | XXX                       | 205,125       | 205,125   | 200,846     | 201,097                                   | -                                          | 4,027                                     | -                                                         | 4,027                                  | -                                          | 205,125                                         | -                                        | -                                | -                             | 3,995                                                | 10/01/2052                       | 1.A                                                                       |
| 3140XL-5L-8          | FN FS5350 - RMBS | 06/01/2026    | Paydown           | XXX                       | 358,522       | 358,522   | 336,395     | 335,950                                   | -                                          | 22,573                                    | -                                                         | 22,573                                 | -                                          | 358,522                                         | -                                        | -                                | -                             | 5,478                                                | 10/01/2052                       | 1.A                                                                       |
| 3140XL-K6-4          | FN FS4816 - RMBS | 06/01/2026    | Paydown           | XXX                       | 254,202       | 254,202   | 241,055     | 241,722                                   | -                                          | 12,481                                    | -                                                         | 12,481                                 | -                                          | 254,202                                         | -                                        | -                                | -                             | 4,169                                                | 05/01/2053                       | 1.A                                                                       |
| 3140XL-LW-6          | FN FS4840 - RMBS | 06/01/2026    | Paydown           | XXX                       | 16,311        | 16,311    | 16,174      | 16,175                                    | -                                          | 136                                       | -                                                         | 136                                    | -                                          | 16,311                                          | -                                        | -                                | -                             | 336                                                  | 05/01/2053                       | 1.A                                                                       |
| 3140XN-VF-8          | FN FS6913 - RMBS | 06/01/2026    | Paydown           | XXX                       | 365,285       | 365,285   | 350,902     | 351,728                                   | -                                          | 13,558                                    | -                                                         | 13,558                                 | -                                          | 365,285                                         | -                                        | -                                | -                             | 6,821                                                | 09/01/2050                       | 1.A                                                                       |
| 3140XN-VZ-4          | FN FS6931 - RMBS | 06/01/2026    | Paydown           | XXX                       | 63,444        | 63,444    | 62,948      | 62,956                                    | -                                          | 488                                       | -                                                         | 488                                    | -                                          | 63,444                                          | -                                        | -                                | -                             | 1,375                                                | 01/01/2053                       | 1.A                                                                       |
| 3140XQ-M5-3          | FN FS8479 - RMBS | 06/01/2026    | Paydown           | XXX                       | 467,872       | 467,872   | 463,851     | 463,869                                   | -                                          | 4,002                                     | -                                                         | 4,002                                  | -                                          | 467,872                                         | -                                        | -                                | -                             | 10,243                                               | 08/01/2053                       | 1.A                                                                       |
| 31410K-JY-1          | FN 889579 - RMBS | 06/01/2026    | Paydown           | XXX                       | 2,583         | 2,583     | 2,860       | 2,875                                     | -                                          | (292)                                     | -                                                         | (292)                                  | -                                          | 2,583                                           | -                                        | -                                | -                             | 64                                                   | 05/01/2038                       | 1.A                                                                       |
| 31410L-VL-3          | FN 890819 - RMBS | 06/01/2026    | Paydown           | XXX                       | 126,144       | 126,144   | 125,710     | 125,709                                   | -                                          | 435                                       | -                                                         | 435                                    | -                                          | 126,144                                         | -                                        | -                                | -                             | 1,832                                                | 02/01/2045                       | 1.A                                                                       |
| 31410L-XE-7          | FN 890877 - RMBS | 06/01/2026    | Paydown           | XXX                       | 3,909         | 3,909     | 4,168       | 4,252                                     | -                                          | (344)                                     | -                                                         | (344)                                  | -                                          | 3,909                                           | -                                        | -                                | -                             | 58                                                   | 07/01/2048                       | 1.A                                                                       |
| 31410U-HU-9          | FN 897643 - RMBS | 06/01/2026    | Paydown           | XXX                       | 13,494        | 13,494    | 14,951      | 14,730                                    | -                                          | (1,236)                                   | -                                                         | (1,236)                                | -                                          | 13,494                                          | -                                        | -                                | -                             | 387                                                  | 05/01/2037                       | 1.A                                                                       |
| 31411A-QX-6          | FN 902370 - RMBS | 06/01         |                   |                           |               |           |             |                                           |                                            |                                           |                                                           |                                        |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |                                                                           |



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 |
| 31418E-U9-9                                                                                                                                                                     | FN MA5107 - RMBS                         | 06/01/2026    | Paydown           | XXX                       | 37,560        | 37,560     | 37,243      | 37,245                                    | -                                          | 315                                       | -                                                         | 315                                    | -                                          | 37,560                                          | -                                        | -                                | -                             | 832                                                  | 08/01/2053                       | 1.A                                                                       |
| 31418E-V8-0                                                                                                                                                                     | FN MA5138 - RMBS                         | 06/01/2026    | Paydown           | XXX                       | 124,214       | 124,214    | 123,029     | 123,035                                   | -                                          | 1,179                                     | -                                                         | 1,179                                  | -                                          | 124,214                                         | -                                        | -                                | -                             | 2,715                                                | 09/01/2053                       | 1.A                                                                       |
| 31418E-XU-9                                                                                                                                                                     | FN MA5190 - RMBS                         | 06/01/2026    | Paydown           | XXX                       | 923,168       | 923,168    | 911,484     | 911,737                                   | -                                          | 11,430                                    | -                                                         | 11,430                                 | -                                          | 923,168                                         | -                                        | -                                | -                             | 19,960                                               | 11/01/2053                       | 1.A                                                                       |
| 31418F-EC-7                                                                                                                                                                     | FN MA5530 - RMBS                         | 06/01/2026    | Paydown           | XXX                       | 106,228       | 106,228    | 106,228     | -                                         | -                                          | -                                         | -                                                         | -                                      | -                                          | 106,228                                         | -                                        | -                                | -                             | 1,679                                                | 11/01/2054                       | 1.A                                                                       |
| 31418F-GX-9                                                                                                                                                                     | FN MA5613 - RMBS                         | 06/01/2026    | Paydown           | XXX                       | 59,580        | 59,580     | 59,570      | -                                         | -                                          | 9                                         | -                                                         | 9                                      | -                                          | 59,580                                          | -                                        | -                                | -                             | 973                                                  | 02/01/2055                       | 1.A                                                                       |
| 31418F-QF-7                                                                                                                                                                     | FN MA5853 - RMBS                         | 06/01/2026    | Paydown           | XXX                       | 183,117       | 183,117    | 182,974     | -                                         | -                                          | 143                                       | -                                                         | 143                                    | -                                          | 183,117                                         | -                                        | -                                | -                             | 839                                                  | 10/01/2055                       | 1.A                                                                       |
| 31418F-TB-3                                                                                                                                                                     | FN MA5945 - RMBS                         | 06/01/2026    | Paydown           | XXX                       | 63,887        | 63,887     | 63,797      | -                                         | -                                          | 90                                        | -                                                         | 90                                     | -                                          | 63,887                                          | -                                        | -                                | -                             | 293                                                  | 01/01/2056                       | 1.A                                                                       |
| 31427Q-DZ-2                                                                                                                                                                     | FH SL2819 - RMBS                         | 06/01/2026    | Paydown           | XXX                       | 25,735        | 25,735     | 25,727      | -                                         | -                                          | 8                                         | -                                                         | 8                                      | -                                          | 25,735                                          | -                                        | -                                | -                             | 389                                                  | 08/01/2055                       | 1.A                                                                       |
| 3142GW-PY-9                                                                                                                                                                     | FH RJ5838 - RMBS                         | 06/01/2026    | Paydown           | XXX                       | 136,332       | 136,332    | 136,295     | -                                         | -                                          | 37                                        | -                                                         | 37                                     | -                                          | 136,332                                         | -                                        | -                                | -                             | 1,532                                                | 01/01/2056                       | 1.A                                                                       |
| 3142J6-DG-5                                                                                                                                                                     | FEDERAL HOME LOAN MORTGAGE CORPORATION - | 06/01/2026    | Paydown           | XXX                       | 201,787       | 201,787    | 199,611     | -                                         | -                                          | 2,176                                     | -                                                         | 2,176                                  | -                                          | 201,787                                         | -                                        | -                                | -                             | 1,671                                                | 03/01/2056                       | 1.A                                                                       |
| 3142J6-DQ-3                                                                                                                                                                     | FH RQ0110 - RMBS                         | 06/01/2026    | Paydown           | XXX                       | 41,599        | 41,599     | 40,569      | -                                         | -                                          | 1,030                                     | -                                                         | 1,030                                  | -                                          | 41,599                                          | -                                        | -                                | -                             | 173                                                  | 04/01/2056                       | 1.A                                                                       |
| 35563P-ML-0                                                                                                                                                                     | SCRT 2019-4 MA - CMO/RMBS                | 06/01/2026    | Paydown           | XXX                       | 72,678        | 72,678     | 74,271      | 73,516                                    | -                                          | (837)                                     | -                                                         | (837)                                  | -                                          | 72,678                                          | -                                        | -                                | -                             | 918                                                  | 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) |                                          |               |                   |                           | 26,146,651    | 26,146,651 | 26,000,140  | 24,299,508                                | -                                          | 123,530                                   | -                                                         | 123,530                                | -                                          | 26,146,651                                      | -                                        | -                                | -                             | 413,446                                              | 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               | 06/01/2026    | Paydown           | XXX                       | 64,712        | 64,712     | 64,729      | 64,599                                    | -                                          | 113                                       | -                                                         | 113                                    | -                                          | 64,712                                          | -                                        | -                                | -                             | 1,135                                                | 06/25/2028                       | 1.A                                                                       |
| 30297D-AM-2                                                                                                                                                                     | FRESB 2018-SB53 A1H - CMBS               | 06/01/2026    | Paydown           | XXX                       | 12,213        | 12,213     | 11,982      | -                                         | -                                          | (232)                                     | -                                                         | (232)                                  | -                                          | 12,213                                          | -                                        | -                                | -                             | 175                                                  | 05/25/2038                       | 1.A                                                                       |
| 30298B-AJ-2                                                                                                                                                                     | FRESB 2019-SB63 10H - CMBS               | 06/01/2026    | Paydown           | XXX                       | 2,759         | 2,759      | 2,771       | 2,940                                     | -                                          | (182)                                     | -                                                         | (182)                                  | -                                          | 2,759                                           | -                                        | -                                | -                             | 31                                                   | 03/25/2039                       | 1.A                                                                       |
| 1049999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)  |                                          |               |                   |                           | 79,684        | 79,684     | 79,482      | 79,984                                    | -                                          | (301)                                     | -                                                         | (301)                                  | -                                          | 79,684                                          | -                                        | -                                | -                             | 1,341                                                | XXX                              | XXX                                                                       |
| Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)                                            |                                          |               |                   |                           |               |            |             |                                           |                                            |                                           |                                                           |                                        |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |                                                                           |
| 67401F-AE-0                                                                                                                                                                     | OMIR 2021-1 M2 - CMO/RMBS                | 04/27/2026    | Paydown           | XXX                       | 5,062,789     | 5,062,789  | 5,066,744   | -                                         | -                                          | (3,955)                                   | -                                                         | (3,955)                                | -                                          | 5,062,789                                       | -                                        | -                                | -                             | 35,326                                               | 10/25/2033                       | 1.A FE                                                                    |
| 1059999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)                               |                                          |               |                   |                           | 5,062,789     | 5,062,789  | 5,066,744   | -                                         | -                                          | (3,955)                                   | -                                                         | (3,955)                                | -                                          | 5,062,789                                       | -                                        | -                                | -                             | 35,326                                               | XXX                              | XXX                                                                       |
| Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)                                             |                                          |               |                   |                           |               |            |             |                                           |                                            |                                           |                                                           |                                        |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |                                                                           |
| 05493H-AA-3                                                                                                                                                                     | BBCMS 2021-AGW A - CMBS                  | 06/01/2026    | Dividend          | XXX                       | 2,469,226     | 2,500,000  | 2,500,000   | 2,500,000                                 | -                                          | -                                         | -                                                         | -                                      | -                                          | 2,500,000                                       | -                                        | (30,774)                         | (30,774)                      | 58,839                                               | 06/16/2036                       | 1.A                                                                       |
| 05493H-AG-0                                                                                                                                                                     | BBCMS 2021-AGW B - CMBS                  | 06/01/2026    | Dividend          | XXX                       | 2,463,118     | 2,500,000  | 2,500,000   | 2,500,000                                 | -                                          | -                                         | -                                                         | -                                      | -                                          | 2,500,000                                       | -                                        | (36,882)                         | (36,882)                      | 62,922                                               | 06/16/2036                       | 1.A                                                                       |
| 12636M-AE-8                                                                                                                                                                     | CSAIL 2016-C6 A5 - CMBS                  | 04/17/2026    | Paydown           | XXX                       | 2,653,348     | 2,653,348  | 2,741,136   | 2,653,393                                 | -                                          | (46)                                      | -                                                         | (46)                                   | -                                          | 2,653,348                                       | -                                        | -                                | -                             | 27,328                                               | 01/15/2049                       | 1.A                                                                       |
| 17290Y-AR-9                                                                                                                                                                     | CGCMT 2016-C1 A4 - CMBS                  | 05/12/2026    | Paydown           | XXX                       | 1,898,335     | 1,898,335  | 1,893,738   | 1,896,669                                 | -                                          | 1,666                                     | -                                                         | 1,666                                  | -                                          | 1,898,335                                       | -                                        | -                                | -                             | 23,443                                               | 05/12/2049                       | 1.A                                                                       |
| 23312V-AF-3                                                                                                                                                                     | DBJPM 2016-C3 A5 - CMBS                  | 06/01/2026    | Paydown           | XXX                       | 3,214,298     | 3,214,298  | 3,130,173   | 3,206,747                                 | -                                          | 7,551                                     | -                                                         | 7,551                                  | -                                          | 3,214,298                                       | -                                        | -                                | -                             | 37,853                                               | 08/12/2049                       | 1.A                                                                       |
| 46643A-BK-8                                                                                                                                                                     | JPMBB 2014-C23 B - CMBS                  | 06/01/2026    | Paydown           | XXX                       | 57,492        | 57,492     | 56,264      | -                                         | -                                          | 1,228                                     | -                                                         | 1,228                                  | -                                          | 57,492                                          | -                                        | -                                | -                             | 621                                                  | 09/17/2047                       | 1.E FE                                                                    |
| 46646G-AA-5                                                                                                                                                                     | JPMCC 2016-NINE A - CMBS                 | 06/08/2026    | Paydown           | XXX                       | 2,466,000     | 2,466,000  | 2,677,776   | 2,491,553                                 | -                                          | (25,553)                                  | -                                                         | (25,553)                               | -                                          | 2,466,000                                       | -                                        | -                                | -                             | 35,582                                               | 09/09/2038                       | 1.A                                                                       |
| 54910T-AJ-1                                                                                                                                                                     | LNSTR 2017-5 A5 - CMBS                   | 06/01/2026    | Paydown           | XXX                       | 301,758       | 301,758    | 301,749     | 301,743                                   | -                                          | 15                                        | -                                                         | 15                                     | -                                          | 301,758                                         | -                                        | -                                | -                             | 5,355                                                | 03/11/2050                       | 1.A                                                                       |
| 74333V-AJ-3                                                                                                                                                                     | PROG 2021-SFR3 E1 - CMBS                 | 05/19/2026    | Paydown           | XXX                       | 1,570,000     | 1,570,000  | 1,566,504   | -                                         | -                                          | 3,496                                     | -                                                         | 3,496                                  | -                                          | 1,570,000                                       | -                                        | -                                | -                             | 3,321                                                | 05/19/2038                       | 2.A FE                                                                    |
| 74333V-AL-8                                                                                                                                                                     | PROG 2021-SFR3 E2 - CMBS                 | 05/19/2026    | Paydown           | XXX                       | 10,230,000    | 10,230,000 | 10,206,423  | -                                         | -                                          | 23,577                                    | -                                                         | 23,577                                 | -                                          | 10,230,000                                      | -                                        | -                                | -                             | 22,915                                               | 05/19/2038                       | 2.C FE                                                                    |
| 1079999999 - Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)                                |                                          |               |                   |                           | 27,323,574    | 27,391,231 | 27,573,764  | 15,550,105                                | -                                          | 11,935                                    | -                                                         | 11,935                                 | -                                          | 27,391,231                                      | -                                        | (67,657)                         | (67,657)                      | 278,178                                              | XXX                              | XXX                                                                       |
| Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)                                                                  |                                          |               |                   |                           |               |            |             |                                           |                                            |                                           |                                                           |                                        |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |                                                                           |
| 03328T-BS-3                                                                                                                                                                     | ANCHC 7RRR AR3 - CLO                     | 04/28/2026    | Paydown           | XXX                       | 10,000,000    | 10,000,000 | 10,000,000  | 10,000,000                                | -                                          | -                                         | -                                                         | -                                      | -                                          | 10,000,000                                      | -                                        | -                                | -                             | 269,278                                              | 04/28/2037                       | 1.A FE                                                                    |
| 03328T-BW-4                                                                                                                                                                     | ANCHC 7RRR CR3 - CLO                     | 04/28/2026    | Paydown           | XXX                       | 500,000       | 500,000    | 500,000     | 500,000                                   | -                                          | -                                         | -                                                         | -                                      | -                                          | 500,000                                         | -                                        | -                                | -                             | 15,714                                               | 04/28/2037                       | 1.F FE                                                                    |
| 03765Y-BJ-2                                                                                                                                                                     | APID XXIII BRR - CLO                     | 04/15/2026    | Paydown           | XXX                       | 6,000,000     | 6,000,000  | 6,000,000   | 6,000,000                                 | -                                          | -                                         | -                                                         | -                                      | -                                          | 6,000,000                                       | -                                        | -                                | -                             | 154,386                                              | 04/15/2033                       | 1.C FE                                                                    |
| 05556K-AA-0                                                                                                                                                                     | BCSTAT 251 A - CLO                       | 06/01/2026    | Various           | XXX                       | 1,111,429     | 1,111,315  | 1,111,315   | 1,111,315                                 | -                                          | -                                         | -                                                         | -                                      | -                                          | 1,111,315                                       | -                                        | 114                              | 114                           | 57,749                                               | 07/24/2035                       | 1.A FE                                                                    |
| 056162-AS-9                                                                                                                                                                     | BABSN 2015-I CR - CLO                    | 04/20/2026    | Paydown           | XXX                       | 383,255       | 383,255    | 383,255     | 383,255                                   | -                                          | -                                         | -                                                         | -                                      | -                                          | 383,255                                         | -                                        | -                                | -                             | 11,216                                               | 01/20/2031                       | 1.A FE                                                                    |
| 09630K-AN-4                                                                                                                                                                     | BLUEM XXIX BR - CLO                      | 06/02/2026    | Call @ 100.00     | XXX                       | 1,000,000     | 1,000,000  | 1,000,000   | 1,000,000                                 | -                                          | -                                         | -                                                         | -                                      | -                                          | 1,000,000                                       | -                                        | -                                | -                             | 34,872                                               | 07/25/2034                       | 1.C FE                                                                    |
| 107934-AA-9                                                                                                                                                                     | BRDGS IV A - CLO                         | 05/08/2026    | Call @ 100.00     | XXX                       | 7,000,000     | 7,000,000  | 7,032,200   | 6,973,200                                 | -                                          | (16,115)                                  | -                                                         | (16,115)                               | -                                          | 6,957,085                                       | -                                        | 42,915                           | 42,915                        | 208,757                                              | 04/20/2037                       | 1.A FE                                                                    |
| 12553S-AC-8                                                                                                                                                                     | CIFC 2021-VI A - CLO                     | 05/21/2026    | Call @ 100.00     | XXX                       | 1,800,000     | 1,800,000  | 1,800,000   | 1,800,000                                 | -                                          | -                                         | -                                                         | -                                      | -                                          | 1,800,000                                       | -                                        | -                                | -                             | 56,375                                               | 10/16/2034                       | 1.A FE                                                                    |
| 13079W-DC-9                                                                                                                                                                     | SYMP IX AR3 - CLO                        | 04/16/2026    | Paydown           | XXX                       | 730,485       | 730,485    | 730,410     | 732,777                                   | -                                          | (2,292)                                   | -                                                         | (2,292)                                | -                                          | 730,485                                         | -                                        | -                                | -                             | 19,001                                               | 07/16/2032                       | 1.A FE                                                                    |
| 17181P-AC-3                                                                                                                                                                     | CIFC 2017-1 ARR - CLO                    | 06/18/2026    | Call @ 100.00     | XXX                       | 1,800,000     | 1,800,000  | 1,800,000   | 1,800,000                                 | -                                          | -                                         | -                                                         | -                                      | -                                          | 1,800,000                                       | -                                        | -                                | -                             | 63,565                                               | 04/21/2037                       | 1.A FE                                                                    |
| 18914G-AE-1                                                                                                                                                                     | CLVR 2018-1 A2R - CLO                    | 05/01/2026    | Call @ 100.00     | XXX                       | 6,000,000     | 6,000,000  | 5,999,400   | -                                         | -                                          | 197                                       | -                                                         | 197                                    | -                                          | 5,999,597                                       | -                                        | 403                              | 403                           | 90,874                                               | 04/20/2037                       | 1.A FE                                                                    |
| 29002G-AL-5                                                                                                                                                                     | ELMW4 IV AR - CLO                        | 04/20/2026    | Paydown           | XXX                       | 8,000,000     | 8,000,000  | 8,040,800   | 8,005,915                                 | -                                          | (5,915)                                   | -                                                         | (5,915)                                | -                                          | 8,000,000                                       | -                                        | -                                | -                             | 211,817                                              | 04/20/2037                       | 1.A FE                                                                    |
| 381733-AJ-3                                                                                                                                                                     | GCBSL 60(B) AR - CLO                     | 05/21/2026    | Call @ 100.00     | XXX                       | 2,000,000     | 2,000,000  | 2,006,000   | 1,997,438                                 | -                                          | (2,163)                                   | -                                                         | (2,163)                                | -                                          | 1,995,275                                       | -                                        | 4,725                            | 4,725                         | 57,929                                               | 10/25/2034                       | 1.A FE                                                                    |
| 38190B-AA-3                                                                                                                                                                     | GCBSL 74 A - CLO                         | 06/26/2026    | Call @ 100.00     | XXX                       | 4,340,000     | 4,340,000  | 4,340,204   | 4,000,000                                 | -                                          | (67)                                      | -                                                         | (67)                                   | -                                          | 4,340,137                                       | -                                        | (137)                            | (137)                         | 148,243                                              | 07/27/2037                       | 1.A FE                                                                    |
| 458042-AA-6                                                                                                                                                                     | INSURANCE PRIVATE CREDIT II LLC Class A  | 04/27/2026    | Paydown           | XXX                       | 536,947       | 536,947    | 536,947     | 536,947                                   | -                                          | -                                         | -                                                         | -                                      | -                                          | 536,947                                         | -                                        | -                                | -                             | 17,680                                               | 07/25/2035                       | 1.E FE                                                                    |
| 458042-AB-4                                                                                                                                                                     | INSURANCE PRIVATE CREDIT II LLC - CLO    | 04/27/2026    | Paydown           | XXX                       | 140,432       | 140,432    | 140,432     | 140,432                                   | -                                          | -                                         | -                                                         | -                                      | -                                          | 140,432                                         | -                                        | -                                | -                             | 5,511                                                | 07/25/2035                       | 2.C FE                                                                    |
| 67111V-AE-6                                                                                                                                                                     | OZLM XXII A2 - CLO                       | 04/17/2026    | Paydown           | XXX                       | 2,622,849     | 2,622,849  | 2,622,849   | 2,622,849                                 | -                                          | -                                         | -                                                         | -                                      | -                                          | 2,622,849                                       | -                                        | -                                | -                             | 73,473                                               | 01/17/2031                       | 1.A FE                                                                    |
| 67402P-AA-5                                                                                                                                                                     | OAKCL 2024-25 A - CLO                    | 06/10/2026    | Call @ 100.00     | XXX                       | 5,000,000     | 5,000,000  | 5,030,000   | 5,001,019                                 | -                                          | (10,633)                                  | -                                                         | (10,633)                               | -                                          | 4,990,386                                       | -                                        | 9,614                            | 9,614                         | 171,673                                              | 04/20/2037                       | 1.A FE                                                                    |
| 675922-AE-8                                                                                                                                                                     | OCT34 34 B1 - CLO                        | 04/20/2026    | Paydown           | XXX                       | 1,353,904     | 1,353,904  | 1,353,904   | 1,353,904                                 | -                                          | -                                         | -                                                         | -                                      | -                                          | 1,353,904                                       | -                                        | -                                | -                             | 37,227                                               | 01/22/2030                       | 1.A FE                                                                    |
| 83610H-AL-4                                                                                                                                                                     | SNDPT 7RRR A1R - CLO                     | 04/23/2026    | Paydown           | XXX                       | 651,793       | 651,793    | 651,793     | 651,793                                   | -                                          | -                                         | -                                                         | -                                      | -                                          | 651,793                                         | -                                        | -                                | -                             | 16,799                                               | 10/23/2031                       | 1.A FE                                                                    |

SCHEDULE D - PART 4

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

| 1                                                                                                                                             | 2                      | 3             | 4                 | 5                         | 6             | 7          | 8           | 9                                         | Change in Book / Adjusted Carrying Value   |                                           |                                                           |                                        |                                            | 15                                              | 16                                       | 17                               | 18                            | 19                                                   | 20                               | 21                                                                        |
|-----------------------------------------------------------------------------------------------------------------------------------------------|------------------------|---------------|-------------------|---------------------------|---------------|------------|-------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|-----------------------------------------------------------|----------------------------------------|--------------------------------------------|-------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|---------------------------------------------------------------------------|
|                                                                                                                                               |                        |               |                   |                           |               |            |             |                                           | 10                                         | 11                                        | 12                                                        | 13                                     | 14                                         |                                                 |                                          |                                  |                               |                                                      |                                  |                                                                           |
| CUSIP Identification                                                                                                                          | Description            | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book / Adjusted Carrying Value | Unrealized Valuation Increase / (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B. / A.C.V. (10+11-12) | Total Foreign Exchange Change in B./A.C.V. | Book / Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 87232B-AH-5                                                                                                                                   | TSYMP 2017-1 BR - CLO  | 04/15/2026    | Paydown           | XXX                       | 3,010,949     | 3,010,949  | 3,010,949   | 3,010,949                                 | -                                          | -                                         | -                                                         | -                                      | -                                          | 3,010,949                                       | -                                        | -                                | -                             | 85,262                                               | 07/15/2030                       | 1.A FE                                                                    |
| 1099999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)                   |                        |               |                   |                           | 63,982,044    | 63,981,929 | 64,090,458  | 57,621,793                                | -                                          | (36,989)                                  | -                                                         | (36,989)                               | -                                          | 63,924,408                                      | -                                        | 57,636                           | 57,636                        | 1,807,401                                            | 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   | 06/25/2026    | Paydown           | XXX                       | 17,499        | 17,499     | 17,302      | 17,407                                    | -                                          | 92                                        | -                                                         | 92                                     | -                                          | 17,499                                          | -                                        | -                                | -                             | 382                                                  | 09/25/2033                       | 1.A FE                                                                    |
| 05330W-AB-5                                                                                                                                   | DRVPNK 261 A2 - ABS    | 06/11/2026    | Paydown           | XXX                       | 190,657       | 190,610    | 190,759     | -                                         | -                                          | (149)                                     | -                                                         | (149)                                  | -                                          | 190,610                                         | -                                        | 47                               | 47                            | 2,510                                                | 01/11/2029                       | 1.A FE                                                                    |
| 05592X-AD-2                                                                                                                                   | BMWOT 2023-A A3 - ABS  | 06/25/2026    | Paydown           | XXX                       | 781,928       | 781,928    | 792,496     | 786,524                                   | -                                          | (4,596)                                   | -                                                         | (4,596)                                | -                                          | 781,928                                         | -                                        | -                                | -                             | 17,654                                               | 02/25/2028                       | 1.A FE                                                                    |
| 16144C-AC-0                                                                                                                                   | CHAOT 242 A3 - ABS     | 06/25/2026    | Paydown           | XXX                       | 107,684       | 107,684    | 108,660     | -                                         | -                                          | (976)                                     | -                                                         | (976)                                  | -                                          | 107,684                                         | -                                        | -                                | -                             | 1,454                                                | 06/25/2029                       | 1.A FE                                                                    |
| 19393B-AB-3                                                                                                                                   | CASL 23A A2 - ABS      | 06/25/2026    | Paydown           | XXX                       | 101,150       | 101,150    | 100,391     | 100,520                                   | -                                          | 630                                       | -                                                         | 630                                    | -                                          | 101,150                                         | -                                        | -                                | -                             | 2,241                                                | 05/25/2055                       | 1.A FE                                                                    |
| 26828H-AA-5                                                                                                                                   | ECMC 2018-1 A - ABS    | 06/25/2026    | Paydown           | XXX                       | 62,496        | 62,496     | 61,625      | 64,803                                    | -                                          | (2,307)                                   | -                                                         | (2,307)                                | -                                          | 62,496                                          | -                                        | -                                | -                             | 1,219                                                | 02/27/2068                       | 1.B FE                                                                    |
| 28165A-AA-7                                                                                                                                   | EDVES 22A A - ABS      | 06/25/2026    | Paydown           | XXX                       | 137,146       | 137,146    | 133,753     | 134,723                                   | -                                          | 2,423                                     | -                                                         | 2,423                                  | -                                          | 137,146                                         | -                                        | -                                | -                             | 2,952                                                | 11/26/2040                       | 1.A FE                                                                    |
| 28166L-AA-2                                                                                                                                   | EDVES 2021-A A - ABS   | 06/25/2026    | Paydown           | XXX                       | 28,724        | 28,724     | 28,693      | 28,707                                    | -                                          | 18                                        | -                                                         | 18                                     | -                                          | 28,724                                          | -                                        | -                                | -                             | 216                                                  | 11/27/2045                       | 1.A FE                                                                    |
| 28627L-AA-5                                                                                                                                   | ELFI 2024-A A - ABS    | 06/25/2026    | Paydown           | XXX                       | 208,708       | 208,708    | 208,617     | 208,619                                   | -                                          | 89                                        | -                                                         | 89                                     | -                                          | 208,708                                         | -                                        | -                                | -                             | 4,750                                                | 08/25/2049                       | 1.A FE                                                                    |
| 32059J-AA-9                                                                                                                                   | FIAOT 2026-1 A1 - ABS  | 06/01/2026    | Various           | XXX                       | 2,000,080     | 2,000,000  | 2,000,000   | -                                         | -                                          | -                                         | -                                                         | -                                      | -                                          | 2,000,000                                       | -                                        | 80                               | 80                            | 11,060                                               | 04/15/2027                       | 1.C FE                                                                    |
| 35040W-AA-5                                                                                                                                   | FFIN 2025-1 A - ABS    | 06/15/2026    | Paydown           | XXX                       | 156,828       | 156,828    | 156,818     | 156,819                                   | -                                          | 10                                        | -                                                         | 10                                     | -                                          | 156,828                                         | -                                        | -                                | -                             | 3,205                                                | 04/15/2050                       | 1.A FE                                                                    |
| 35042N-AA-3                                                                                                                                   | FFIN 2025-2 A - ABS    | 06/15/2026    | Paydown           | XXX                       | 238,871       | 238,871    | 238,822     | 238,819                                   | -                                          | 51                                        | -                                                         | 51                                     | -                                          | 238,871                                         | -                                        | -                                | -                             | 4,546                                                | 04/15/2052                       | 1.A FE                                                                    |
| 37989K-AA-0                                                                                                                                   | GCAR 262 A1 - ABS      | 06/01/2026    | Dividend          | XXX                       | 4,786,769     | 4,787,000  | 4,787,000   | -                                         | -                                          | -                                         | -                                                         | -                                      | -                                          | 4,787,000                                       | -                                        | (231)                            | (231)                         | -                                                    | 04/15/2027                       | 1.D FE                                                                    |
| 38237E-AA-2                                                                                                                                   | GDLP 251 A - ABS       | 06/20/2026    | Paydown           | XXX                       | 114,796       | 114,796    | 114,782     | 114,782                                   | -                                          | 14                                        | -                                                         | 14                                     | -                                          | 114,796                                         | -                                        | -                                | -                             | 2,527                                                | 02/22/2049                       | 1.G FE                                                                    |
| 38237K-AA-8                                                                                                                                   | GOOD 2022-2 A - ABS    | 06/20/2026    | Paydown           | XXX                       | 14,928        | 14,928     | 14,730      | 14,744                                    | -                                          | 184                                       | -                                                         | 184                                    | -                                          | 14,928                                          | -                                        | -                                | -                             | 250                                                  | 04/20/2049                       | 2.C FE                                                                    |
| 38238F-AA-8                                                                                                                                   | GDLP 2025-2 A - ABS    | 06/20/2026    | Paydown           | XXX                       | 347,128       | 347,128    | 347,111     | 347,109                                   | -                                          | 19                                        | -                                                         | 19                                     | -                                          | 347,128                                         | -                                        | -                                | -                             | 7,207                                                | 06/21/2049                       | 1.G FE                                                                    |
| 39571N-AD-8                                                                                                                                   | GSKY 2025-1 A4 - ABS   | 06/25/2026    | Paydown           | XXX                       | 73,375        | 73,375     | 73,370      | 73,368                                    | -                                          | 7                                         | -                                                         | 7                                      | -                                          | 73,375                                          | -                                        | -                                | -                             | 1,584                                                | 03/25/2060                       | 1.A FE                                                                    |
| 44934Q-AD-3                                                                                                                                   | HART 2024-B A3 - ABS   | 06/15/2026    | Paydown           | XXX                       | 437,909       | 437,909    | 437,843     | 437,878                                   | -                                          | 31                                        | -                                                         | 31                                     | -                                          | 437,909                                         | -                                        | -                                | -                             | 8,966                                                | 03/15/2029                       | 1.A FE                                                                    |
| 452281-JD-1                                                                                                                                   | ILSSTD 2010-1 A3 - ABS | 04/27/2026    | Paydown           | XXX                       | 44,610        | 44,610     | 44,588      | 45,338                                    | -                                          | (728)                                     | -                                                         | (728)                                  | -                                          | 44,610                                          | -                                        | -                                | -                             | 1,187                                                | 07/25/2045                       | 1.B FE                                                                    |
| 551923-AA-3                                                                                                                                   | MTBRV 261 A1 - ABS     | 06/15/2026    | Paydown           | XXX                       | 121,199       | 121,199    | 121,193     | -                                         | -                                          | 6                                         | -                                                         | 6                                      | -                                          | 121,199                                         | -                                        | -                                | -                             | 1,269                                                | 01/16/2046                       | 1.A FE                                                                    |
| 55340Q-AB-1                                                                                                                                   | MTLRF 25LEA1 A2 - ABS  | 06/16/2026    | Paydown           | XXX                       | 198,570       | 198,570    | 198,560     | 198,564                                   | -                                          | 6                                         | -                                                         | 6                                      | -                                          | 198,570                                         | -                                        | -                                | -                             | 3,868                                                | 12/16/2027                       | 1.A FE                                                                    |
| 618933-AA-3                                                                                                                                   | MSAIC 233 A - ABS      | 06/20/2026    | Paydown           | XXX                       | 44,520        | 44,520     | 43,563      | 43,639                                    | -                                          | 881                                       | -                                                         | 881                                    | -                                          | 44,520                                          | -                                        | -                                | -                             | 1,101                                                | 11/20/2053                       | 1.D FE                                                                    |
| 61946K-AA-2                                                                                                                                   | MSAIC 223 A - ABS      | 06/20/2026    | Paydown           | XXX                       | 8,427         | 8,427      | 8,426       | 8,426                                     | -                                          | -                                         | -                                                         | -                                      | -                                          | 8,427                                           | -                                        | -                                | -                             | 216                                                  | 06/20/2053                       | 1.G FE                                                                    |
| 61946U-AA-0                                                                                                                                   | MSAIC 2022-2 A - ABS   | 06/20/2026    | Paydown           | XXX                       | 25,875        | 25,875     | 25,612      | 25,634                                    | -                                          | 241                                       | -                                                         | 241                                    | -                                          | 25,875                                          | -                                        | -                                | -                             | 467                                                  | 01/21/2053                       | 1.D FE                                                                    |
| 638961-AA-0                                                                                                                                   | NAVSL 23A A - ABS      | 06/15/2026    | Paydown           | XXX                       | 144,020       | 144,020    | 143,811     | 143,871                                   | -                                          | 149                                       | -                                                         | 149                                    | -                                          | 144,020                                         | -                                        | -                                | -                             | 3,280                                                | 09/15/2071                       | 1.A FE                                                                    |
| 63942E-AA-6                                                                                                                                   | NAVSL 2021-E A - ABS   | 06/15/2026    | Paydown           | XXX                       | 229,950       | 229,950    | 202,333     | 204,340                                   | -                                          | 25,610                                    | -                                                         | 25,610                                 | -                                          | 229,950                                         | -                                        | -                                | -                             | 922                                                  | 12/16/2069                       | 1.A FE                                                                    |
| 63942L-AA-0                                                                                                                                   | NAVSL 21B A - ABS      | 06/15/2026    | Paydown           | XXX                       | 201,076       | 201,076    | 201,070     | 201,073                                   | -                                          | 3                                         | -                                                         | 3                                      | -                                          | 201,076                                         | -                                        | -                                | -                             | 780                                                  | 07/15/2069                       | 1.A FE                                                                    |
| 63943C-AA-9                                                                                                                                   | NAVSL 24A A - ABS      | 06/15/2026    | Paydown           | XXX                       | 141,237       | 141,237    | 142,537     | 142,536                                   | -                                          | (1,299)                                   | -                                                         | (1,299)                                | -                                          | 141,237                                         | -                                        | -                                | -                             | 3,258                                                | 10/17/2072                       | 1.A FE                                                                    |
| 63943E-AA-5                                                                                                                                   | NAVEL 25A A - CLO      | 06/15/2026    | Paydown           | XXX                       | 211,492       | 211,492    | 211,456     | 211,458                                   | -                                          | 34                                        | -                                                         | 34                                     | -                                          | 211,492                                         | -                                        | -                                | -                             | 4,233                                                | 07/15/2055                       | 1.A FE                                                                    |
| 63943N-AA-5                                                                                                                                   | NAVRL 25B A - ABS      | 06/15/2026    | Paydown           | XXX                       | 413,379       | 413,379    | 413,296     | -                                         | -                                          | 76                                        | -                                                         | 76                                     | -                                          | 413,379                                         | -                                        | -                                | -                             | 7,927                                                | 09/15/2055                       | 1.A FE                                                                    |
| 64032B-AA-1                                                                                                                                   | NSLT 25B A1A - ABS     | 06/15/2026    | Paydown           | XXX                       | 260,382       | 260,383    | 260,317     | 260,322                                   | -                                          | 61                                        | -                                                         | 61                                     | -                                          | 260,383                                         | -                                        | -                                | -                             | 5,177                                                | 05/15/2055                       | 1.A FE                                                                    |
| 64032B-AB-9                                                                                                                                   | NSLT 25B A1B - ABS     | 06/15/2026    | Paydown           | XXX                       | 203,582       | 203,582    | 203,582     | 203,582                                   | -                                          | -                                         | -                                                         | -                                      | -                                          | 203,582                                         | -                                        | -                                | -                             | 4,291                                                | 05/15/2055                       | 1.A FE                                                                    |
| 64033X-AD-6                                                                                                                                   | NSLT 2025-A A1A - ABS  | 06/15/2026    | Paydown           | XXX                       | 325,504       | 325,504    | 325,384     | 325,389                                   | -                                          | 115                                       | -                                                         | 115                                    | -                                          | 325,504                                         | -                                        | -                                | -                             | 6,742                                                | 03/15/2057                       | 1.A FE                                                                    |
| 64035D-AB-2                                                                                                                                   | NSLT 21A AP1 - ABS     | 06/20/2026    | Paydown           | XXX                       | 44,771        | 44,771     | 41,063      | 41,677                                    | -                                          | 3,094                                     | -                                                         | 3,094                                  | -                                          | 44,771                                          | -                                        | -                                | -                             | 251                                                  | 04/20/2062                       | 1.A FE                                                                    |
| 68269P-AA-5                                                                                                                                   | OMFIT 2022-3 A - ABS   | 06/15/2026    | Paydown           | XXX                       | 869,161       | 869,161    | 869,100     | 869,153                                   | -                                          | 8                                         | -                                                         | 8                                      | -                                          | 869,161                                         | -                                        | -                                | -                             | 20,730                                               | 05/15/2034                       | 1.A FE                                                                    |
| 78436X-AB-3                                                                                                                                   | SFAST 243 A2 - ABS     | 04/20/2026    | Paydown           | XXX                       | 46,893        | 46,893     | 46,890      | 46,893                                    | -                                          | 1                                         | -                                                         | 1                                      | -                                          | 46,893                                          | -                                        | -                                | -                             | 736                                                  | 05/22/2028                       | 1.A FE                                                                    |
| 78449C-AA-6                                                                                                                                   | SMB 2022-C A1A - ABS   | 06/15/2026    | Paydown           | XXX                       | 280,788       | 280,788    | 280,783     | 280,788                                   | -                                          | -                                         | -                                                         | -                                      | -                                          | 280,788                                         | -                                        | -                                | -                             | 5,201                                                | 05/16/2050                       | 1.A FE                                                                    |
| 78450Q-AA-1                                                                                                                                   | SMB 2023-A A1A - ABS   | 06/15/2026    | Paydown           | XXX                       | 143,448       | 143,448    | 141,437     | -                                         | -                                          | 1,643                                     | -                                                         | 1,643                                  | -                                          | 143,448                                         | -                                        | -                                | -                             | 3,194                                                | 01/15/2053                       | 1.A FE                                                                    |
| 78450X-AA-6                                                                                                                                   | SMB 24E A1A - ABS      | 06/15/2026    | Paydown           | XXX                       | 465,000       | 465,000    | 464,817     | 464,850                                   | -                                          | 150                                       | -                                                         | 150                                    | -                                          | 465,000                                         | -                                        | -                                | -                             | 9,769                                                | 10/16/2056                       | 1.A FE                                                                    |
| 80620D-AA-1                                                                                                                                   | SCCU 261 A1 - ABS      | 06/01/2026    | Various           | XXX                       | 3,250,057     | 3,250,000  | 3,250,000   | -                                         | -                                          | -                                         | -                                                         | -                                      | -                                          | 3,250,000                                       | -                                        | 57                               | 57                            | 8,716                                                | 04/15/2027                       | 1.D FE                                                                    |
| 831943-AA-3                                                                                                                                   | SMB 24A A1A - ABS      | 06/15/2026    | Paydown           | XXX                       | 440,980       | 440,980    | 443,883     | 443,758                                   | -                                          | (2,778)                                   | -                                                         | (2,778)                                | -                                          | 440,980                                         | -                                        | -                                | -                             | 9,505                                                | 03/15/2056                       | 1.A FE                                                                    |
| 83207D-AA-6                                                                                                                                   | SMB 23C A1A - ABS      | 06/15/2026    | Paydown           | XXX                       | 66,434        | 66,434     | 66,417      | 66,420                                    | -                                          | 14                                        | -                                                         | 14                                     | -                                          | 66,434                                          | -                                        | -                                | -                             | 1,555                                                | 11/15/2052                       | 1.A FE                                                                    |
| 83207Q-AA-7                                                                                                                                   | SMB 24D A1A - ABS      | 06/15/2026    | Paydown           | XXX                       | 494,003       | 49         |             |                                           |                                            |                                           |                                                           |                                        |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |                                                                           |

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                   | 06/20/2026    | Paydown               | XXX                       | 2,412,621     | 2,412,621   | 2,412,512   | 2,412,553                                 | —                                          | 69                                        | —                                                         | 69                                     | —                                          | 2,412,621                                       | —                                        | —                                | —                             | 45,541                                               | 07/20/2027                       | 1.A FE                                                                    |
| 89238G-AD-3                                                                                                                                                                         | TLOT 2024-A A3 - ABS                 | 04/20/2026    | Paydown               | XXX                       | 858,174       | 858,174     | 869,873     | 861,021                                   | —                                          | (2,847)                                   | —                                                         | (2,847)                                | —                                          | 858,174                                         | —                                        | —                                | —                             | 15,018                                               | 04/20/2027                       | 1.A FE                                                                    |
| 1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)                     |                                      |               |                       |                           | 5,663,728     | 5,663,728   | 5,673,836   | 5,666,059                                 | —                                          | (2,331)                                   | —                                                         | (2,331)                                | —                                          | 5,663,728                                       | —                                        | —                                | —                             | 112,915                                              | XXX                              | XXX                                                                       |
| Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)              |                                      |               |                       |                           |               |             |             |                                           |                                            |                                           |                                                           |                                        |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |                                                                           |
| 54627R-AR-1                                                                                                                                                                         | LASGOV 23 A1 - ABS                   | 06/01/2026    | Call @ 100.00         | XXX                       | 291,094       | 291,094     | 291,094     | 291,094                                   | —                                          | —                                         | —                                                         | —                                      | —                                          | 291,094                                         | —                                        | —                                | —                             | 7,395                                                | 06/01/2031                       | 1.A FE                                                                    |
| 678908-4H-4                                                                                                                                                                         | OKSDEV 2022 A1 - ABS                 | 04/01/2026    | Paydown               | XXX                       | 62,926        | 62,926      | 63,219      | 63,201                                    | —                                          | (275)                                     | —                                                         | (275)                                  | —                                          | 62,926                                          | —                                        | —                                | —                             | 1,658                                                | 10/01/2042                       | 1.A FE                                                                    |
| 693342-AA-5                                                                                                                                                                         | PCG 2022-A A1 - ABS                  | 06/01/2026    | Paydown               | XXX                       | 360,224       | 360,224     | 360,216     | 360,221                                   | —                                          | 3                                         | —                                                         | 3                                      | —                                          | 360,224                                         | —                                        | —                                | —                             | 6,473                                                | 06/01/2032                       | 1.A FE                                                                    |
| 88258M-AA-3                                                                                                                                                                         | TNGUTL 23 A1 - ABS                   | 04/01/2026    | Paydown               | XXX                       | 383,795       | 383,795     | 383,795     | 383,795                                   | —                                          | —                                         | —                                                         | —                                      | —                                          | 383,795                                         | —                                        | —                                | —                             | 9,791                                                | 04/01/2035                       | 1.A FE                                                                    |
| 92808V-AA-0                                                                                                                                                                         | VIRPFS 2024 A1 - ABS                 | 05/01/2026    | Paydown               | XXX                       | 229,004       | 229,004     | 229,001     | 229,026                                   | —                                          | (22)                                      | —                                                         | (22)                                   | —                                          | 229,004                                         | —                                        | —                                | —                             | 5,826                                                | 05/01/2029                       | 1.A FE                                                                    |
| 1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated) |                                      |               |                       |                           | 1,327,041     | 1,327,041   | 1,327,324   | 1,327,335                                 | —                                          | (295)                                     | —                                                         | (295)                                  | —                                          | 1,327,041                                       | —                                        | —                                | —                             | 31,143                                               | XXX                              | XXX                                                                       |
| 1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)                                                                                                                      |                                      |               |                       |                           | 161,169,632   | 161,238,446 | 161,404,406 | 116,034,570                               | —                                          | 56,796                                    | —                                                         | 56,796                                 | —                                          | 161,179,678                                     | —                                        | (10,046)                         | (10,046)                      | 2,966,157                                            | XXX                              | XXX                                                                       |
| 1909999997 – Subtotals - Asset-Backed Securities - Part 4                                                                                                                           |                                      |               |                       |                           | 161,169,632   | 161,238,446 | 161,404,406 | 116,034,570                               | —                                          | 56,796                                    | —                                                         | 56,796                                 | —                                          | 161,179,678                                     | —                                        | (10,046)                         | (10,046)                      | 2,966,157                                            | XXX                              | XXX                                                                       |
| 1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)                                                                                                |                                      |               |                       |                           | XXX           | XXX         | XXX         | XXX                                       | XXX                                        | XXX                                       | XXX                                                       | XXX                                    | XXX                                        | XXX                                             | XXX                                      | XXX                              | XXX                           | XXX                                                  | XXX                              | XXX                                                                       |
| 1909999999 – Subtotals - Asset-Backed Securities                                                                                                                                    |                                      |               |                       |                           | 161,169,632   | 161,238,446 | 161,404,406 | 116,034,570                               | —                                          | 56,796                                    | —                                                         | 56,796                                 | —                                          | 161,179,678                                     | —                                        | (10,046)                         | (10,046)                      | 2,966,157                                            | XXX                              | XXX                                                                       |
| 2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities                                                                                                      |                                      |               |                       |                           | 363,204,016   | 366,298,034 | 364,835,926 | 320,235,979                               | —                                          | 209,282                                   | —                                                         | 209,282                                | —                                          | 365,942,985                                     | —                                        | (2,738,969)                      | (2,738,969)                   | 7,204,206                                            | XXX                              | XXX                                                                       |
| Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other                                                                                                                    |                                      |               |                       |                           |               |             |             |                                           |                                            |                                           |                                                           |                                        |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |                                                                           |
| 31338@-10-6                                                                                                                                                                         | FEDERAL HOME LOAN BANK OF PITTSBURGH | 06/10/2026    | FHLB Pittsburgh       | 14,515.000                | 1,451,500     | XXX         | 1,451,500   | —                                         | —                                          | —                                         | —                                                         | —                                      | —                                          | 1,451,500                                       | —                                        | —                                | —                             | 27,980                                               | XXX                              | XXX                                                                       |
| 31338@-10-6                                                                                                                                                                         | FEDERAL HOME LOAN BANK OF PITTSBURGH | 04/08/2026    | FHLB Pittsburgh       | 1,734.000                 | 173,400       | XXX         | 173,400     | 146,200                                   | —                                          | —                                         | —                                                         | —                                      | —                                          | 173,400                                         | —                                        | —                                | —                             | 2,120                                                | XXX                              | XXX                                                                       |
| 5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other                                                                                                       |                                      |               |                       |                           | 1,624,900     | XXX         | 1,624,900   | 146,200                                   | —                                          | —                                         | —                                                         | —                                      | —                                          | 1,624,900                                       | —                                        | —                                | —                             | 30,100                                               | XXX                              | XXX                                                                       |
| Common Stocks: Closed-End Funds Designations Not Assigned by the SVO                                                                                                                |                                      |               |                       |                           |               |             |             |                                           |                                            |                                           |                                                           |                                        |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |                                                                           |
| 269808-10-1                                                                                                                                                                         | EAGLE POINT CREDIT                   | 05/11/2026    | Fractional Share Sale | 0.080                     | —             | XXX         | 1           | 1                                         | —                                          | —                                         | —                                                         | —                                      | —                                          | 1                                               | —                                        | (1)                              | (1)                           | —                                                    | XXX                              | XXX                                                                       |
| 5729999999 – Common Stocks: Closed-End Funds Designations Not Assigned by the SVO                                                                                                   |                                      |               |                       |                           | —             | XXX         | 1           | 1                                         | —                                          | —                                         | —                                                         | —                                      | —                                          | 1                                               | —                                        | (1)                              | (1)                           | —                                                    | XXX                              | XXX                                                                       |
| Common Stocks: Exchange Traded Funds                                                                                                                                                |                                      |               |                       |                           |               |             |             |                                           |                                            |                                           |                                                           |                                        |                                            |                                                 |                                          |                                  |                               |                                                      |                                  |                                                                           |
| 02072L-56-5                                                                                                                                                                         | EA:ALP ARCH 1-3 MONTH BX             | 06/01/2026    | Dividend              | 85,000.000                | 9,934,800     | XXX         | 9,878,130   | —                                         | —                                          | —                                         | —                                                         | —                                      | —                                          | 9,878,130                                       | —                                        | 56,670                           | 56,670                        | —                                                    | XXX                              | XXX                                                                       |
| 5819999999 – Common Stocks: Exchange Traded Funds                                                                                                                                   |                                      |               |                       |                           | 9,934,800     | XXX         | 9,878,130   | —                                         | —                                          | —                                         | —                                                         | —                                      | —                                          | 9,878,130                                       | —                                        | 56,670                           | 56,670                        | —                                                    | XXX                              | XXX                                                                       |
| 5989999997 – Subtotals - Common Stocks - Part 4                                                                                                                                     |                                      |               |                       |                           | 11,559,700    | XXX         | 11,503,031  | 146,201                                   | —                                          | —                                         | —                                                         | —                                      | —                                          | 11,503,031                                      | —                                        | 56,670                           | 56,670                        | 30,100                                               | XXX                              | XXX                                                                       |
| 5989999998 – Summary Item from Part 5 for Common Stocks (N/A to Quarterly)                                                                                                          |                                      |               |                       |                           | XXX           | XXX         | XXX         | XXX                                       | XXX                                        | XXX                                       | XXX                                                       | XXX                                    | XXX                                        | XXX                                             | XXX                                      | XXX                              | XXX                           | XXX                                                  | XXX                              | XXX                                                                       |
| 5989999999 – Subtotals Common Stocks                                                                                                                                                |                                      |               |                       |                           | 11,559,700    | XXX         | 11,503,031  | 146,201                                   | —                                          | —                                         | —                                                         | —                                      | —                                          | 11,503,031                                      | —                                        | 56,670                           | 56,670                        | 30,100                                               | XXX                              | XXX                                                                       |
| 5999999999 – Subtotals Preferred and Common Stocks                                                                                                                                  |                                      |               |                       |                           | 11,559,700    | XXX         | 11,503,031  | 146,201                                   | —                                          | —                                         | —                                                         | —                                      | —                                          | 11,503,031                                      | —                                        | 56,670                           | 56,670                        | 30,100                                               | XXX                              | XXX                                                                       |
| 6009999999 – Totals                                                                                                                                                                 |                                      |               |                       |                           | 374,763,716   | XXX         | 376,338,957 | 320,382,179                               | —                                          | 209,282                                   | —                                                         | 209,282                                | —                                          | 377,446,016                                     | —                                        | (2,682,299)                      | (2,682,299)                   | 7,234,306                                            | 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                     |                                                                           | 64,156,327 | 64,156,327                     |                |
| 9709999999 – Cash Equivalents (Schedule E, Part 2 type) |             |                       |                                                                           | 64,156,327 | 64,156,327                     | XXX            |
| 9999999999 – Totals                                     |             |                       |                                                                           | 64,156,327 | 64,156,327                     | XXX            |

General Interrogatories:

1. Total activity for the year to date
- Fair Value \$20,268,352
- Book/Adjusted Carrying Value \$20,268,352
2. Average balance for the year to date
- Fair Value \$56,005,227
- Book/Adjusted Carrying Value \$56,005,227
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ 64,156,327; 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                    | 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 |
| 9999999999 – 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<br><br>Depository                                                                                                                           | 2<br><br>Restricted<br>Asset<br>Code | 3<br><br>Rate of<br>Interest | 4<br><br>Amount of<br>Interest<br>Received During<br>Current Quarter | 5<br><br>Amount of<br>Interest<br>Accrued at<br>Current<br>Statement Date | Book Balance at End of Each Month During Current<br>Quarter |              |             | 9<br><br>* |
|-----------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------|------------------------------|----------------------------------------------------------------------|---------------------------------------------------------------------------|-------------------------------------------------------------|--------------|-------------|------------|
|                                                                                                                                               |                                      |                              |                                                                      |                                                                           | 6                                                           | 7            | 8           |            |
|                                                                                                                                               |                                      |                              |                                                                      |                                                                           | First Month                                                 | Second Month | Third Month |            |
| RBC – New York, NY                                                                                                                            |                                      | 3.600                        | 3,454                                                                | –                                                                         | –                                                           | 1,000,493    | 1,003,454   | XXX        |
| Wells Fargo – Chicago, Illinois                                                                                                               |                                      | –                            | –                                                                    | –                                                                         | (320,882)                                                   | (493,987)    | 394,161     | XXX        |
| FHLB of Pittsburgh – Pittsburgh, Pennsylvania                                                                                                 |                                      | 3.550                        | 3,702                                                                | –                                                                         | 364,542                                                     | 324,066      | 3,488,416   | XXX        |
| Citizens Bank – Providence, Rhode Island                                                                                                      |                                      | 2.650                        | 67,322                                                               | –                                                                         | 10,189,503                                                  | 10,212,437   | 10,234,680  | XXX        |
| CIBC Bank – Chicago, Illinois                                                                                                                 |                                      | 3.206                        | 12,423                                                               | –                                                                         | 2,214,541                                                   | 2,218,773    | 2,222,876   | XXX        |
| 0199998 – Deposits in 1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories      |                                      |                              | –                                                                    | –                                                                         | –                                                           | –            | –           | XXX        |
| 0199999 – Total open depositories                                                                                                             |                                      |                              | 86,901                                                               | –                                                                         | 12,447,705                                                  | 13,261,781   | 17,343,587  | XXX        |
| 0299998 – Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories |                                      |                              | –                                                                    | –                                                                         | 8,322                                                       | 11,110       | 13,997      | XXX        |
| 0299999 – Total suspended depositories                                                                                                        |                                      |                              | –                                                                    | –                                                                         | 8,322                                                       | 11,110       | 13,997      | XXX        |
| 0399999 – Total cash on deposit                                                                                                               |                                      |                              | 86,901                                                               | –                                                                         | 12,456,027                                                  | 13,272,891   | 17,357,584  | XXX        |
| 0499999 – Cash in company's office                                                                                                            |                                      |                              | XXX                                                                  | XXX                                                                       | –                                                           | –            | –           | XXX        |
| 0599999 – Total                                                                                                                               |                                      |                              | 86,901                                                               | –                                                                         | 12,456,027                                                  | 13,272,891   | 17,357,584  | 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 |
| Exempt Money Market Mutual Funds – as Identified by SVO                   |                              |                       |                 |                         |               |                                |                                    |                             |
| 09248U-55-1.....                                                          | BLKRK LQ:TREAS INSTL.....    |                       | 06/02/2026..... | 3.550.....              | XXX.....      | 919,781.....                   | 4,746.....                         | 7,201.....                  |
| 38142B-50-0.....                                                          | GOLDMAN:FS TRS I INST.....   |                       | 06/02/2026..... | 3.510.....              | XXX.....      | 1,203.....                     | 3.....                             | 22.....                     |
| 665279-87-3.....                                                          | NORTHERN INST:TREAS PRM..... |                       | 06/30/2026..... | 3.520.....              | XXX.....      | 32,930,655.....                | 153,431.....                       | 4,583.....                  |
| 8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO..... |                              |                       |                 |                         |               | 33,851,639.....                | 158,180.....                       | 11,805.....                 |
| All Other Money Market Mutual Funds                                       |                              |                       |                 |                         |               |                                |                                    |                             |
| 38150C-48-1.....                                                          | GOLDMAN:FS GOVT LOOP.....    |                       | 06/30/2026..... | 3.550.....              | XXX.....      | 23,949,717.....                | –.....                             | 9,191.....                  |
| 8309999999 – All Other Money Market Mutual Funds.....                     |                              |                       |                 |                         |               | 23,949,717.....                | –.....                             | 9,191.....                  |
| 8589999999 – Total Cash Equivalents (Unaffiliated).....                   |                              |                       |                 |                         |               | 57,801,356.....                | 158,180.....                       | 20,997.....                 |
| 8609999999 – Total cash equivalents.....                                  |                              |                       |                 |                         |               | 57,801,356.....                | 158,180.....                       | 20,997.....                 |