QUARTERLY STATEMENT

of the

CITIZENS PROPERTY INSURANCE CORPORATION

of

TALLAHASSEE

in the

STATE OF FLORIDA

to the

INSURANCE DEPARTMENT

of the

state of

FLORIDA

2026

For the Quarter Ended
June 30, 2026

Property and Casualty

2026

QUARTERLY STATEMENT
AS OF JUNE 30, 2026
OF THE CONDITION AND AFFAIRS OF THE
CITIZENS PROPERTY INSURANCE CORPORATION

NAIC Group Code 0000, 0000 NAIC Company Code 10064 Employer's ID Number 59-3164851
(Current) (Prior)

Organized under the Laws of	FL	State of Domicile or Port of Entry	FL
Country of Domicile	US		
Incorporated/Organized	01/21/1993	Commenced Business	01/21/1993
Statutory Home Office	2101 Maryland Circle		Tallahassee, FL, US 32303-1001
Main Administrative Office	2101 Maryland Circle Tallahassee, FL, US 32303-1001		850-521-8900 (Telephone Number)
Mail Address	2101 Maryland Circle		Tallahassee, FL, US 32303-1001
Primary Location of Books and Records	2101 Maryland Circle Tallahassee, FL, US 32303-1001		850-513-3892 (Telephone Number)
Internet Website Address	www.citizensfla.com		
Statutory Statement Contact	Andrew Woodward CPA		850-513-3892 (Telephone Number)
	andrew.woodward@citizensfla.com (E-Mail Address)		850-513-3905 (Fax Number)

OFFICERS

Timothy M. Cerio, President/CEO and Executive Director
Brian Newman, Chief Legal Officer and General Counsel
Jennifer Montero, CPA, Chief Financial Officer

DIRECTORS OR TRUSTEES

Carlos Beruff, Chairman
Josh Becksmith
Jorge Cruz-Bustillo#
LeAnna Cumber
Erin Knight
Charlie Lydecker
Jamie Shelton
Robert Spottswood
Frank White

State of FLORIDA
County of LEON SS

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

x	x Jennifer Montero	x
Timothy M. Cerio President/CEO and Executive Director	Jennifer Montero Chief Financial Officer	Brian Newman Chief Legal Officer and General Counsel

Subscribed and sworn to before me
this 3rd day of
August, 2026
x Bonnie Gilliland

BONNIE GILLILAND
Notary Public - State of Florida
Commission # HH 376366
My Comm. Expires Mar 20, 2027
Bonded through National Notary Assn.

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	7,054,213,337		7,054,213,337	6,781,100,792
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks				
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 $...... encumbrances)				
4.2 Properties held for the production of income (less $...... encumbrances)				
4.3 Properties held for sale (less $...... encumbrances)				
5. Cash ($......(77,861,706)), cash equivalents ($......1,168,889,199) and short-term investments ($......472,429,394)	1,563,456,886		1,563,456,886	2,186,439,722
6. Contract loans (including $...... premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities	18,262,442		18,262,442	10,000,001
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	8,635,932,666		8,635,932,666	8,977,540,516
13. Title plants less $...... charged off (for Title insurers only)				
14. Investment income due and accrued	54,676,959		54,676,959	52,559,626
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	74,451,663	1,365,163	73,086,500	140,590,881
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $...... earned but unbilled premiums)				
15.3 Accrued retrospective premiums ($......) and contracts subject to redetermination ($......)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	28,426,973		28,426,973	56,824,374
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	14,225,155		14,225,155	10,653,777
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset				
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	565,758	83,957	481,802	513,716
21. Furniture and equipment, including health care delivery assets ($......)	283,000	283,000	–	–
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	51,883		51,883	34,251
24. Health care ($......) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	57,814,585	14,707,469	43,107,115	43,107,115
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	8,866,428,641	16,439,589	8,849,989,052	9,281,824,255
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	8,866,428,641	16,439,589	8,849,989,052	9,281,824,255
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. PREMIUM TAX RECEIVABLE	43,107,115		43,107,115	43,107,115
2502. OTHER ASSETS NONADMITTED	14,707,469	14,707,469	–	–
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	57,814,585	14,707,469	43,107,115	43,107,115

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $......38,983,200)	1,722,857,986	1,888,926,203
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	905,141,661	1,020,740,104
4.	Commissions payable, contingent commissions and other similar charges	3,476,879	10,448,264
5.	Other expenses (excluding taxes, licenses and fees)	42,191,295	47,963,029
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	137,408	87,926
7.1	Current federal and foreign income taxes (including $...... on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $...... and interest thereon $......		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $......583,341,649 and including warranty reserves of $...... and accrued accident and health experience rating refunds including $...... for medical loss ratio rebate per the Public Health Service Act)	78,416,434	582,501,263
10.	Advance premium	22,247,501	48,943,320
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	348,091,483	297,699,654
13.	Funds held by company under reinsurance treaties	6,067	6,067
14.	Amounts withheld or retained by company for account of others	143,402,092	145,571,882
15.	Remittances and items not allocated	3,559,808	7,113,891
16.	Provision for reinsurance (including $......3,575,986 certified)	5,242,052	5,242,052
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		
20.	Derivatives		
21.	Payable for securities	61,117,266	9,003,338
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $...... and interest thereon $......		
25.	Aggregate write-ins for liabilities	59,334,645	57,787,476
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,395,222,578	4,122,034,472
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	3,395,222,578	4,122,034,472
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other-than-special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	5,454,766,475	5,159,789,783
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $......)		
	36.2 shares preferred (value included in Line 31 $......)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	5,454,766,475	5,159,789,783
38.	Totals (Page 2, Line 28, Col. 3)	8,849,989,052	9,281,824,255
Details of Write-Ins			
2501.	ESCHEAT FUNDS	61,003,308	59,456,139
2502.	RETROACTIVE REINSURANCE RESERVES	(1,668,663)	(1,668,663)
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	59,334,645	57,787,476
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	Underwriting Income			
1.	Premiums earned:			
	1.1. Direct (written $......501,709,742)	1,072,539,074	2,030,073,023	3,567,528,710
	1.2. Assumed (written $......)			
	1.3. Ceded (written $......611,789,612)	678,534,115	748,758,867	1,852,740,910
	1.4 Net (written $......(110,079,870))	394,004,959	1,281,314,157	1,714,787,801
Deductions:				
2.	Losses incurred (current accident year $60,601,460):			
	2.1 Direct	50,692,070	301,725,675	261,138,582
	2.2 Assumed			
	2.3 Ceded	227,637	205,908	(67,616,586)
	2.4 Net	50,464,433	301,519,767	328,755,169
3.	Loss adjustment expenses incurred	39,682,592	145,776,937	303,544,373
4.	Other underwriting expenses incurred	144,506,697	247,297,809	403,069,399
5.	Aggregate write-ins for underwriting deductions	(392,105)	25,278,942	40,205,282
6.	Total underwriting deductions (Lines 2 through 5)	234,261,618	719,873,455	1,075,574,223
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	159,743,341	561,440,701	639,213,578
	Investment Income			
9.	Net investment income earned	139,472,058	177,747,293	338,668,894
10.	Net realized capital gains (losses) less capital gains tax of $......	(2,623,914)	(1,906,788)	(2,821,216)
11.	Net investment gain (loss) (Lines 9 + 10)	136,848,144	175,840,504	335,847,678
	Other Income			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $......564,822 amount charged off $......136,822)	428,000	(187,049)	(1,238,929)
13.	Finance and service charges not included in premiums	1,340,432	2,836,355	4,999,570
14.	Aggregate write-ins for miscellaneous income	8,744	177,474	340,096
15.	Total other income (Lines 12 through 14)	1,777,176	2,826,780	4,100,737
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	298,368,661	740,107,986	979,161,994
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)	298,368,661	740,107,986	979,161,994
19.	Federal and foreign income taxes incurred			
20.	Net income (Line 18 minus Line 19) (to Line 22)	298,368,661	740,107,986	979,161,994
	Capital and Surplus Account			
21.	Surplus as regards policyholders, December 31 prior year	5,159,789,783	4,183,356,808	4,183,356,808
22.	Net income (from Line 20)	298,368,661	740,107,986	979,161,994
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $......	(236,851)	(579,250)	(307,921)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax			
27.	Change in nonadmitted assets	(3,155,119)	(3,547,814)	1,390,632
28.	Change in provision for reinsurance	–	–	(3,947,113)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1. Paid in			
	32.2. Transferred from surplus (stock dividend)			
	32.3. Transferred to surplus			
33.	Surplus adjustments:			
	33.1. Paid in			
	33.2. Transferred to capital (stock dividend)			
	33.3. Transferred from capital			
34.	Net remittances from or (to) home office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus			135,384
38.	Change in surplus as regards policyholders (Lines 22 through 37)	294,976,692	735,980,922	976,432,975
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	5,454,766,475	4,919,337,730	5,159,789,783
Details of Write-Ins				
0501.	STATUTORY INSURANCE PREMIUM DEDUCTIONS (LEGISLATIVE PREMIUM DISCOUNT)	(392,105)	25,278,942	40,205,282
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)	(392,105)	25,278,942	40,205,282
1401.	OTHER INCOME/(EXPENSE)	8,744	66,735	229,357
1402.	GAIN(LOSS) FIXED ASSET DISPOSAL		110,739	110,739
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	8,744	177,474	340,096
3701.	OVERFUNDED PLAN ASSET			135,384
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)			135,384

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	(21,598,559)	902,784,604	736,510,908
2.	Net investment income	138,976,172	181,988,757	350,918,608
3.	Miscellaneous income	1,782,600	2,768,243	3,427,282
4.	Total (Lines 1 to 3)	119,160,214	1,087,541,604	1,090,856,799
5.	Benefit and loss related payments	190,295,878	774,831,670	1,164,063,096
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	313,533,946	572,747,523	989,413,338
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $...... tax on capital gains (losses)			
10.	Total (Lines 5 through 9)	503,829,824	1,347,579,193	2,153,476,434
11.	Net cash from operations (Line 4 minus Line 10)	(384,669,611)	(260,037,589)	(1,062,619,636)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,453,978,500	915,232,287	1,655,428,839
	12.2 Stocks			
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,623,914)	(1,906,788)	(2,821,216)
	12.7 Miscellaneous proceeds	(8,262,441)	2,826,995	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,443,092,145	916,152,494	1,652,607,623
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,728,682,213	386,182,950	1,001,506,895
	13.2 Stocks			
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets			
	13.6 Miscellaneous applications	(52,113,928)	(74,497,167)	(9,003,338)
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,676,568,286	311,685,784	992,503,557
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)	(233,476,141)	604,466,710	660,104,066
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(4,837,084)	(2,466,754)	(5,569,403)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(4,837,084)	(2,466,754)	(5,569,403)
	Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(622,982,836)	341,962,367	(408,084,973)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,186,439,722	2,594,524,695	2,594,524,695
	19.2 End of period (Line 18 plus Line 19.1)	1,563,456,886	2,936,487,063	2,186,439,722

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

20.0001.			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Citizens Property Insurance Corporation (Citizens or the Company) have been prepared in accordance with accounting practices prescribed or permitted by the Florida Office of Insurance Regulation (the Office).

Although Citizens does not have a certificate of authority, the accompanying financial statements have been prepared in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Office.

Differences between Florida prescribed practices and NAIC statutory accounting practices (NAIC SAP) which affect the Company are prescribed in F.S. 625.305. This statute provides limitations on the admission of invested assets classified as medium to lower quality obligations by the Securities Valuation Office (SVO) as a percentage of total admitted assets, among other limitations not applicable to the Company. The effect of the prescribed practice on policyholders' surplus is provided 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	$ 298,368,661	$ 979,161,994
(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	$ 298,368,661	$ 979,161,994
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 5,454,766,475	$ 5,159,789,783
(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	$ 5,454,766,475	$ 5,159,789,783

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

The preparation of financial statements requires management to make estimates and assumptions that affect the amounts reported in these financial statements and notes. Actual results could differ from these estimates

C. Accounting Policy

(1) Short-term investments - No Significant Changes

(2) Investment grade long-term bonds (issuer credit obligations) are reported at amortized cost. Amortized cost is computed using the interest method (scientific). Non-investment grade securities with NAIC designations of 3 through 6 are stated at the lower of amortized cost or fair value, with a corresponding charge to surplus for the unrealized loss recognized.

(3) Common stocks - Not Applicable

(4) Preferred stocks - Not Applicable

(5) Mortgage loans - Not Applicable

(6) U.S. government agency mortgage-backed securities are valued at amortized value. Other mortgage-backed securities which are modeled by an NAIC vendor are valued at amortized value or fair value based on either a) the relationship of amortized value to certain vendor-generated values; or b) credit ratings as assigned by the Structured Securities Group. All other asset-backed and structured securities are valued based upon their credit rating where investment grade securities with NAIC designations of 1 or 2 are stated at amortized value, while non-investment grade securities with NAIC designations of 3 through 6 are stated at the lower of amortized value or fair value. The retrospective adjustment method is used to value all securities except for interest-only securities or securities where the yield has become negative, that are valued using the prospective method.

(7) Investments in subsidiaries, controlled and affiliated entities - Not Applicable

(8) Investments in joint ventures, partnerships and limited liability companies - Not Applicable

(9) Derivatives - Not Applicable

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

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

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - Not Applicable

D. Going Concern

Based upon the Company's Plan of Operation and role within the Florida insurance market, management does not have substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

Notes to the Financial Statements

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans - Not Applicable

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Asset-Backed Securities

(1) Prepayment assumptions for asset-backed securities were obtained from broker dealer survey values or internal estimates.

(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

Citizens did not recognize any other-than-temporary-impairments (OTTI) on asset-backed securities due to the present value of cash flows being less than the amortized cost basis through the quarter ended June 30, 2026.

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

Asset-backed and structured securities in unrealized loss positions as of June 30, 2026, stratified by length of time continuously in these unrealized loss positions, are as follows:

a. The aggregate amount of unrealized losses:		
1. Less than 12 months	$	2,147,993
2. 12 months or longer		17,761,506
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	$	421,913,259
2. 12 months or longer		198,630,008

(5) Citizens undertook a thorough analysis of all asset-backed securities in an unrealized loss position to determine if any other- than-temporary impairment should be recognized during the quarter ended June 30, 2026. Declines in market value of invested assets are continually evaluated to determine whether these declines are temporary or other-than-temporary in nature. In making this determination, the Company monitors external impairment indicators such as issuer credit ratings as well as the extent and duration of the related declines and internal impairment indicators such as the Company’s intent and ability with respect to retention of the impaired securities. These indicators are obtained from both third-party valuation services and internal analyses performed by the Company. No such other-than-temporary declines in market value have been recognized in the reporting period, as these declines are primarily attributable to changes in overall interest rates in addition to credit spread fluctuations and increased liquidity discounts. It is possible that Citizens could recognize other-than- temporary impairments in the future on some of the securities, if future events, information and the passage of time cause it to conclude that declines in value are other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

J. Real Estate - Not Applicable

K. Investments in Tax Credit Structures (tax credit investments) - Not Applicable

L. Restricted Assets - Not Applicable

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

The Company had 42 securities called through the quarter ended June 30, 2026, 3 of which included prepayment penalties or acceleration fees totaling $267,129.

	General Account	Protected Cell
(1) Number of CUSIPs	3	
(2) Aggregate amount of investment income	$ 267,129	$

R. Reporting Entity's Share of Cash Pool by Asset Type - Not Applicable

S. Aggregate Collateral Loans by Qualifying Investment Collateral - Not Applicable

6. Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

The Company does not admit investment income due and accrued if amounts are over 90 days past due.

Notes to the Financial Statements

7. Investment Income (Continued)

B. Total Amount Excluded - Not Applicable

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

Interest Income Due and Accrued	Amount
1. Gross	$
2. Nonadmitted	$
3. Admitted	$

D. The aggregate deferred interest - Not Applicable

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance - Not Applicable

8. Derivative Instruments - Not Applicable

9. Income Taxes

Pursuant to a determination letter received from the Internal Revenue Service, Citizens is exempt from federal income tax as a political subdivision and integral part of the State of Florida. As such, Citizens is liable for income taxes only on business income unrelated to the purpose for which it is exempt.

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

Citizens Property Insurance Corporation (Citizens) was established on August 1, 2002, pursuant to Section 627.351(6), Florida Statutes (the Act), to provide certain residential and non-residential property insurance coverage to qualified risks in the State of Florida under circumstances specified in the Act. This legislation was enacted such that property insurance be provided through Citizens to applicants who are in good faith entitled to procure insurance through the voluntary market but are unable to do so. Citizens results from a combination of the Florida Residential Property and Casualty Joint Underwriting Association (FRPCJUA) and the Florida Windstorm Underwriting Association (FWUA). The FRPCJUA was renamed Citizens and the FWUA's rights, obligations, assets, liabilities and all insurance policies were transferred to Citizens. Unlike private insurers offering coverage through the admitted market, Citizens is not required to obtain or to hold a certificate of authority issued by the Florida Department of Financial Services, Office of Insurance Regulation (the Office). Likewise, Citizens is not subject to Risk-Based Capital (RBC) requirements or required to have a pledged deposit on file with the State of Florida. For purposes of its tax-exempt status, Citizens is considered a political subdivision and an integral part of the State of Florida. As such, Citizens' operations may be affected by the legislative process.

Citizens operates pursuant to a Plan of Operation (the Plan), under the Act, approved by the Financial Services Commission (the Commission) of the State of Florida. The Commission is composed of the Governor, the Chief Financial Officer, the Attorney General and the Commissioner of Agriculture of the State of Florida.

Citizens is supervised by a Board of Governors (the Board) which consists of nine individuals who reside in the State of Florida. The Governor appoints three members, and the Chief Financial Officer, the President of the Senate and the Speaker of the House of Representatives each appoint two members of the Board. At least one member appointed by each appointing officer must have a demonstrated expertise in the insurance industry. The Chief Financial Officer designates one of the appointees as the Board's chair. All Board members serve at the pleasure of their appointing officers.

Citizens' President and Chief Executive Officer (Executive Director) and senior managers are engaged by and serve at the pleasure of the Board. The Executive Director is subject to confirmation by the Florida Senate. In January 2024, pursuant to Florida Senate Bill 2-A and upon the extinguishment of all financing obligations, Citizens three operating accounts - the Personal Lines Account, Commercial Lines Account, and the Coastal Account - were combined into a single account. Prior to the account consolidation, each operating account could impose a policyholder surcharge of up to 15% per account, as well as an Emergency Assessment of up to 10% per account, per year on assessable premium. Following the account consolidation, Citizens may impose a policyholder surcharge of up to 15% and an Emergency Assessment of up to 10% on assessable premium for the combined account only. In addition, the Regular Assessment of up to 2% of state-wide assessable premium previously applicable to the Coastal Account only was eliminated as part of the account consolidation.

A. Nature of Relationships - Not Applicable

B. Detail of Related Party Transactions - Not Applicable

C. Transactions with related party who are not reported on Schedule Y - Not Applicable

D. As of June 30, 2026, Citizens reported amounts due from the Florida Market Assistance Plan (FMAP) of $51,883. Balances due from FMAP relate to operating expenses funded initially by Citizens and subsequently recouped through regular invoicing.

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

F. Guarantees or Contingencies - Not Applicable

G. Nature of Relationships that Could Affect Operations - Not Applicable

H. Amount Deducted for Investment in Upstream Company - Not Applicable

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable

K. Foreign Subsidiary Value Using CARVM - Not Applicable

L. Downstream Holding Company Value Using Look-Through Method - Not Applicable

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs - Not Applicable

Notes to the Financial Statements

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

O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

11. Debt - Not Applicable

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

A. Defined Benefit Plan

Citizens administers a frozen plan for former employees of the FWUA. During 2026, no new contributions were made to the plan. At June 30, 2026, Citizens recorded a net asset relating to the Projected Benefit Obligation of $1,231,758.

(1) Change in benefit obligation - Not Applicable

(2) Change in plan assets - Not Applicable

(3) Funded status - Not Applicable

(4) Components of net periodic benefit cost - Not Applicable

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost - Not Applicable

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost - Not Applicable

(7) Weighted-average assumptions used to determine net periodic benefit cost - Not Applicable

(8) Accumulated benefit obligation - Not Applicable

(9) Assumed health care cost trend rate(s) - Not Applicable

(10) Estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated - Not Applicable

(11) Contributions expected to be paid to the plan during the next fiscal year - Not Applicable

(12) Amounts and types of securities of the reporting entity and related parties included in plan assets - Not Applicable

(13) Alternative method used to amortize prior service amounts or net gains and losses - Not Applicable

(14) Substantive commitments used as the basis for accounting for the benefit obligation - Not Applicable

(15) Special or contractual termination benefits recognized during the period - Not Applicable

(16) Significant changes in the benefit obligation or plan assets not otherwise disclosed - Not Applicable

(17) Funded status of the plan and surplus impact - Not Applicable

B. Investment Policies and Strategies of Plan Assets - Not Applicable

C. Fair Value of Each Class of Plan Assets - Not Applicable

D. Expected Long-Term Rate of Return for the Plan Assets - Not Applicable

E. Defined Contribution Plans - No Significant Changes

F. Multiemployer Plans - Not Applicable

G. Consolidated/Holding Company Plans - Not Applicable

H. Postemployment Benefits and Compensated Absences - No Significant Changes

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

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

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 - No Significant Changes

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - No Significant Changes

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

The Company has categorized its assets and liabilities that are measured at fair value into the three-level fair value hierarchy as reflected in the table below. The three-level fair value hierarchy is based on the degree of subjectivity inherent in the valuation method by which fair value was determined. The three levels are defined as follows:

- Level 1 – Quoted Prices in Active Markets for Identical Assets and Liabilities: The estimated fair value of these items were based on quoted prices in active markets and are thus classified as Level 1.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- Level 2 – Significant Other Observable Inputs: This category, for items measured at fair value on a recurring basis, includes bonds which are not exchange-traded. The estimated fair values of these items were determined by independent pricing services using observable inputs.
- Level 3 – Significant Unobservable Inputs: The Company has no assets or liabilities measured at fair value in this category.

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Issuer Credit Obligations	$	$ 5,317,435	$	$	$ 5,317,435
	Money-market mutual funds	389,547,939	779,341,260			1,168,889,199
	Total assets at fair value/NAV	$ 389,547,939	$ 784,658,695	$	$	$ 1,174,206,634
b.	Liabilities at fair value					
	Total liabilities at fair value	$	$	$	$	$

(2) Fair value measurements in Level 3 of the fair value hierarchy - Not Applicable

(3) At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.

(4) Bonds carried at fair value categorized as Level 2 are valued using the market approach. The estimated fair values of some of these items were determined by independent pricing services and relevant market data observable inputs. Others were based on broker quotes from markets which were not considered actively traded. Some valuations were determined to be Level 2 valuations as quoted market prices for similar instruments in an active market were utilized. This was accomplished by the use of matrix pricing. Matrix pricing takes quoted prices of bonds with similar features and applies analytic methods to determine the fair value of bonds held. Features that are inputs into the analysis include duration, credit quality, tax status and call and sinking fund features.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values or NAV for All Financial Instruments

The following table reflects the admitted values and estimated aggregate fair values of all admitted assets and liabilities that are financial instruments at December 31, 2025. The estimated fair values are categorized into the three-level fair value hierarchy as described below:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 6,685,342,130	$ 7,054,213,337	$ 1,181,830,397	$ 5,503,511,733	$	$	$
Short-term investments	472,315,689	472,429,394	429,614,191	42,701,498			
Cash and cash equivalents	1,091,027,493	1,091,027,492	311,686,233	779,341,260			
Investment income due and accrued	54,676,959	54,676,959		54,676,959			

D. Not Practicable to Estimate Fair Value - Not Applicable

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

21. Other Items

A. Unusual or Infrequent Items

Pursuant to Rule 69OER24-1, insurers must provide discounts to their policyholders for policies that provide residential coverage on a dwelling for a 12-month period with an effective date beginning between October 1, 2024, and September 30, 2025, of 1.75% of the premium and a discount for the amount charged for the State Fire Marshal Regulatory Assessment. These discounts are passthroughs and will be reflected as a tax credit for the total amount of the discounts provided by the Company to its policyholders. For the period ending June 30, 2026, discounts totaling ($392,105) were provided by the Company and are reported on Line 5, Aggregate write-ins for underwriting deductions, on Page 4 of the Quarterly Statement.

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures - No Significant Changes

D. Business Interruption Insurance Recoveries - Not Applicable

E. State and Federal Tax Credits - Not Applicable

F. Subprime-Mortgage-Related Risk Exposure - Not Applicable

Notes to the Financial Statements

21. Other Items (Continued)

G. Insurance-Linked Securities (ILS) Contracts

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related To:		
1. Directly Written Insurance Risks		
a. ILS Contracts as Issuer		$
b. ILS Contracts as Ceding Insurer	7	2,125,000,000
c. ILS Contracts as Counterparty		
2. Assumed Insurance Risks		
a. ILS Contracts as Issuer		$
b. ILS Contracts as Ceding Insurer		
c. ILS Contracts as Counterparty		

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 - Not Applicable

22. Events Subsequent

Subsequent events have been considered through Friday, August 14, 2026, the date of issuance of these statutory financial statements. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

Citizens does not have an unsecured aggregate reinsurance recoverable for paid and unpaid losses, loss adjustment expenses and unearned premiums from any individual reinsurer that exceeds 3% of policyholders' surplus.

B. Reinsurance Recoverable in Dispute

Citizens does not have reinsurance recoverables in dispute for paid losses and loss adjustment expenses that exceed 5% of policyholders' surplus from an individual reinsurer or exceed 10% of policyholders' surplus in aggregate.

C. Reinsurance Assumed and Ceded

None of the Company's reinsurance arrangements provide for commissions, contingent commissions, sliding scale adjustments, other profit commissions or other similar provisions.

D. Uncollectible Reinsurance - Not Applicable

F. Retroactive Reinsurance - Not Applicable

G. Reinsurance Accounted for as a Deposit - Not Applicable

H. Disclosures for the Transfer of Property and Casualty Run-Off Agreements - Not Applicable

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not Applicable

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation - Not Applicable

K. Reinsurance Credit - Not Applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination - Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

The estimated cost of loss and loss adjustment expenses attributable to insured events of prior years' decreased by approximately $9.8 million, net of reinsurance, through the quarter ended June 30, 2026. Increases or decreases of this nature occur as a result of claim settlements during the current year, and as additional information is received regarding individual claims, causing changes from the original estimates of the cost of these claims.

(000's omitted) Lines of Business	Current Calendar Year Losses and LAE Incurred			Current Loss Year Losses and LAE Incurred	Shortage (Redundancy)
	Losses Incurred	LAE Incurred	Totals		
Homeowners	33,831	25,926	**59,757**	67,813	**(8,056)**
Fire and Allied Lines	16,634	13,757	**30,391**	32,171	**(1,780)**
Totals	**50,465**	**39,683**	**90,148**	**99,984**	**(9,836)**

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

Notes to the Financial Statements

30. Premium Deficiency Reserves - Not Applicable

31. High Deductibles - Not Applicable

32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - Not Applicable

33. Asbestos/Environmental Reserves - Not Applicable

34. Subscriber Savings Accounts - Not Applicable

35. Multiple Peril Crop Insurance - Not Applicable

36. Financial Guaranty Insurance - Not Applicable

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? NO
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?

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

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

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? 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.

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.

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).

6.4 By what department or departments?
N/A

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? N/A

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

7.2 If yes, give full information

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

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

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

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

13.2 If yes, please complete the following:

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
BNY Mellon Bank, N.A.	One Mellon Center, 500 Grant Street, Suite 1315 Pittsburgh, PA 15258

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
AllianceBernstein L.P.	U
Conning, Inc.	U
Federated Investment Counseling	U
Goldman Sachs Asset Management LP	U
Hartford Investment Management	U
Insight North America	U
New England Asset Management	U
RBC Global Asset Management, Inc.	U
UBS Global Asset Management	U
Wellington Management	U
Raymond James & Associates, Inc.	U
Jennifer Montero	I
Jonathan Norfleet	I
Long Yang	I
Joshua Bruce	I

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
108477	AllianceBernstein L.P.	SEC	No
107423	Conning, Inc.	SEC	No
105325	Federated Investment Counseling	SEC	No
107738	Goldman Sachs Asset Management LP	SEC	No
106699	Hartford Investment Management	SEC	No
105764	Insight North America	SEC	No
105900	New England Asset Management	SEC	No
107173	RBC Global Asset Management, Inc.	SEC	No
106838	UBS Global Asset Management	SEC	No
106595	Wellington Management	SEC	No
705	Raymond James & Associates, Inc.	SEC	No

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

17.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto

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

4.2 If yes, complete the following schedule:

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

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

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

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

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

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? NO

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? NO

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
29068	39-1173498	American Family Connect P&C Ins Co	WI	Authorized		
10677	31-0542366	The Cincinnati Insurance Company	OH	Authorized		
26921	22-2005057	Everest Reinsurance Company	NJ	Authorized		
10227	13-4924125	Munich Reinsurance America, Inc.	NJ	Authorized		
23680	47-0698507	Odyssey Reinsurance Company	CT	Authorized		
25364	13-1675535	Swiss Reinsurance America Corporation	NY	Authorized		
19453	13-5616275	Transatlantic Reinsurance Company	NY	Authorized		
00000	AA-9991310	Florida Hurricane Catastrophe Fund	FL	Authorized		
12841	20-5239410	American Integrity Insurance Company	FL	Authorized		
17742	99-0917284	Apex Star Reciprocal Exchange	FL	Authorized		
17580	93-4573098	Manatee Insurance	FL	Authorized		
17735	33-2474951	Mangrove Property Insurance Company	FL	Authorized		
15617	47-2169789	Patriot Select	FL	Authorized		
17835	37-4276200	Praxis Reciprocal Exchange	FL	Authorized		
17227	88-0769007	Slide Insurance Company	FL	Authorized		
12247	02-0733996	Southern Oak Insurance Company	FL	Authorized		
10759	20-3073837	One Alliance North America Insurance	TX	Authorized		
All Other Insurers						
	AA-3191352	Ascot Bermuda Limited	BMU	Reciprocal Jurisdiction		
	AA-3194126	Arch Reinsurance Ltd.	BMU	Reciprocal Jurisdiction		
	AA-3190871	Lancashire Insurance Company Limited	BMU	Reciprocal Jurisdiction		
	AA-3191489	Nectaris Re Ltd.	BMU	Unauthorized		
	AA-3190829	Markel Bermuda Limited	BMU	Certified	3	03/23/2011
	AA-3191307	Cavello Bay Limited	BMU	Reciprocal Jurisdiction		
	AA-3190686	Partner Reinsurance Company Ltd	BMU	Reciprocal Jurisdiction		
	AA-3191239	Lumen Re Ltd.	BMU	Reciprocal Jurisdiction		
	AA-5420050	Korean Reinsurance Company	KOR	Unauthorized		
	AA-1340125	Hannover Rück SE	DEU	Reciprocal Jurisdiction		
	AA-1127414	Lloyd's Syndicate 1414	GBR	Reciprocal Jurisdiction		
	AA-1120083	Lloyd's Syndicate 1910	GBR	Reciprocal Jurisdiction		
	AA-1120152	Lloyd's Syndicate 2357	GBR	Reciprocal Jurisdiction		
	AA-1120253	Lloyd's Syndicate 2359	GBR	Reciprocal Jurisdiction		
	AA-1128791	Lloyd's Syndicate 2791	GBR	Reciprocal Jurisdiction		
	AA-3190936	D. E. Shaw Re (Bermuda), Ltd.	BMU	Reciprocal Jurisdiction		
	AA-3191293	Everglades Re II Ltd	BMU	Unauthorized		

SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	States, Etc.		1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1.	Alabama	AL	N						
2.	Alaska	AK	N						
3.	Arizona	AZ	N						
4.	Arkansas	AR	N						
5.	California	CA	N						
6.	Colorado	CO	N						
7.	Connecticut	CT	N						
8.	Delaware	DE	N						
9.	District of Columbia	DC	N						
10.	Florida	FL	L	501,709,742	1,501,424,870	246,726,866	812,795,647	2,059,757,836	2,769,720,863
11.	Georgia	GA	N						
12.	Hawaii	HI	N						
13.	Idaho	ID	N						
14.	Illinois	IL	N						
15.	Indiana	IN	N						
16.	Iowa	IA	N						
17.	Kansas	KS	N						
18.	Kentucky	KY	N						
19.	Louisiana	LA	N						
20.	Maine	ME	N						
21.	Maryland	MD	N						
22.	Massachusetts	MA	N						
23.	Michigan	MI	N						
24.	Minnesota	MN	N						
25.	Mississippi	MS	N						
26.	Missouri	MO	N						
27.	Montana	MT	N						
28.	Nebraska	NE	N						
29.	Nevada	NV	N						
30.	New Hampshire	NH	N						
31.	New Jersey	NJ	N						
32.	New Mexico	NM	N						
33.	New York	NY	N						
34.	North Carolina	NC	N						
35.	North Dakota	ND	N						
36.	Ohio	OH	N						
37.	Oklahoma	OK	N						
38.	Oregon	OR	N						
39.	Pennsylvania	PA	N						
40.	Rhode Island	RI	N						
41.	South Carolina	SC	N						
42.	South Dakota	SD	N						
43.	Tennessee	TN	N						
44.	Texas	TX	N						
45.	Utah	UT	N						
46.	Vermont	VT	N						
47.	Virginia	VA	N						
48.	Washington	WA	N						
49.	West Virginia	WV	N						
50.	Wisconsin	WI	N						
51.	Wyoming	WY	N						
52.	American Samoa	AS	N						
53.	Guam	GU	N						
54.	Puerto Rico	PR	N						
55.	U.S. Virgin Islands	VI	N						
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N						
58.	Aggregate other alien	OT	XXX						
59.	Totals		XXX	501,709,742	1,501,424,870	246,726,866	812,795,647	2,059,757,836	2,769,720,863
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 1
2. R – Registered – Non-domiciled RRGs .... —
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than the state of domicile - see DSLI) .... —
4. Q – Qualified - Qualified or accredited reinsurer .... —
5. D – Domestic Surplus Lines Insurer (DSLI) – Reporting entities authorized to write surplus lines in the state of domicile .... —
6. N – None of the above - Not allowed to write business in the state 56

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

PART 1 - ORGANIZATIONAL CHART

NONE

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

NONE

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)	*

Asterisk	Explanation

PART 1 – LOSS EXPERIENCE

Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	19,406,571	1,544,303	7.958	9.297
2.1 Allied lines	460,932,239	14,644,742	3.177	7.315
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	592,200,264	34,503,024	5.826	19.755
5.1 Commercial multiple peril (non-liability portion)				
5.2 Commercial multiple peril (liability portion)				
6. Mortgage guaranty				
8. Ocean marine				
9.1 Inland marine				
9.2 Pet insurance				
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims made				
12. Earthquake				
13.1 Comprehensive (hospital and medical) individual				
13.2 Comprehensive (hospital and medical) group				
14. Credit accident and health				
15.1 Vision only				
15.2 Dental only				
15.3 Disability income				
15.4 Medicare supplement				
15.5 Medicaid Title XIX				
15.6 Medicare Title XVIII				
15.7 Long-term care				
15.8 Federal employees health benefits plan				
15.9 Other health				
16. Workers' compensation				
17.1 Other liability occurrence				
17.2 Other liability-claims made				
17.3 Excess workers' compensation				
18.1 Products liability - occurrence				
18.2 Products liability - claims made				
19.1 Private passenger auto no-fault (personal injury protection)				
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	1,072,539,074	50,692,069	4.726	14.863
Details of Write-Ins				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. Summary of remaining write-ins for Line 34 from overflow page				

PART 2 – DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	5,177,896	10,291,601	32,691,676
2.1	Allied lines	145,060,571	286,121,214	597,130,009
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	83,573,945	205,296,927	871,603,185
5.1	Commercial multiple peril (non-liability portion)			
5.2	Commercial multiple peril (liability portion)			
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine			
9.2	Pet insurance			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims made			
12.	Earthquake			
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disability income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation			
17.1	Other liability occurrence			
17.2	Other liability-claims made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence			
18.2	Products liability - claims made			
19.1	Private passenger auto no-fault (personal injury protection)			
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	233,812,412	501,709,742	1,501,424,870
Details of Write-Ins				
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Summary of remaining write-ins for Line 34 from overflow page			

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

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year End Known Case Loss and LAE Reserves	Prior Year End IBNR Loss and LAE Reserves	Total Prior Year End Loss and LAE Reserves (Cols. 1+2)	2026 Loss and LAE Payments on Claims Reported as of Prior Year End	2026 Loss and LAE Payments on Claims Unreported as of Prior Year End	Total 2026 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
1. 2023 + Prior	112,809	765,832	878,640	101,805	143	101,948	61,430	12,337	701,262	775,028	50,426	(52,090)	(1,664)
2. 2024	107,030	1,484,283	1,591,314	137,517	310	137,826	38,890	18,556	1,387,830	1,445,275	69,376	(77,588)	(8,212)
3. Subtotals 2024 + prior	219,839	2,250,115	2,469,954	239,322	453	239,775	100,319	30,893	2,089,091	2,220,304	119,802	(129,678)	(9,876)
4. 2025	38,644	401,068	439,712	88,706	3,119	91,825	11,177	9,172	327,577	347,926	61,239	(61,200)	39
5. Subtotals 2025 + prior	258,483	2,651,183	2,909,666	328,028	3,571	331,600	111,496	40,065	2,416,668	2,568,230	181,042	(190,878)	(9,837)
6. 2026	XXX	XXX	XXX	XXX	40,214	40,214	XXX	7,571	52,199	59,770	XXX	XXX	XXX
7. Totals	258,483	2,651,183	2,909,666	328,028	43,785	371,814	111,496	47,636	2,468,867	2,628,000	181,042	(190,878)	(9,837)
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
8. Prior year-end's surplus as regards policyholders	5,159,790										70.040 %	(7.200)%	(0.338)%
													Col. 13, Line 7 / Line 8
													(0.191)%

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.	NO

EXPLANATION:

1. The Company does not write this business.
2. The Company does not write this business.
3. The Company does not write this business.
4. The Company does not write this business.
5. No Internal Control Related Matters were noted in the Company's audit.

BARCODES:

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

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

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

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,781,100,806	7,438,355,477
2.	Cost of bonds and stocks acquired	1,359,291,827	1,001,506,906
3.	Accrual of discount	5,599,864	11,423,452
4.	Unrealized valuation increase / (decrease)	(236,851)	(307,921)
5.	Total gain (loss) on disposals	(2,717,153)	(2,910,496)
6.	Deduct consideration for bonds and stocks disposed of	1,081,870,961	1,652,518,338
7.	Deduct amortization of premium	7,221,312	14,883,078
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	267,129	434,818
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,054,213,349	6,781,100,806
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	7,054,213,349	6,781,100,806

SCHEDULE D – PART 1B

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

NAIC Designation	1 Book / Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book / Adjusted Carrying Value End of First Quarter	6 Book / Adjusted Carrying Value End of Second Quarter	7 Book / Adjusted Carrying Value End of Third Quarter	8 Book / Adjusted Carrying Value December 31 Prior Year
Issuer Credit Obligations (ICO)								
1. NAIC 1 (a)	4,933,917,918	413,417,366	832,042,091	16,666,994	4,933,917,918	4,531,960,187		4,995,349,168
2. NAIC 2 (a)	2,183,477,155	65,253,871	154,536,732	(12,099,793)	2,183,477,155	2,082,094,501		2,133,859,794
3. NAIC 3 (a)	5,296,789	2,657,844	2,657,844	20,646	5,296,789	5,317,435		3,405,364
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total ICO	7,122,691,862	481,329,081	989,236,667	4,587,847	7,122,691,862	6,619,372,123		7,132,614,326
Asset-Backed Securities (ABS)								
8. NAIC 1	963,211,338	74,714,807	130,378,122	(277,417)	963,211,338	907,270,606		801,775,707
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total ABS	963,211,338	74,714,807	130,378,122	(277,417)	963,211,338	907,270,606		801,775,707
Preferred Stock								
15. NAIC 1								
16. NAIC 2								
17. NAIC 3								
18. NAIC 4								
19. NAIC 5								
20. NAIC 6								
21. Total Preferred Stock								
22. Total ICO, ABS, & Preferred Stock	8,085,903,200	556,043,888	1,119,614,789	4,310,430	8,085,903,200	7,526,642,729		7,934,390,033

(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 $ 459,377,804; NAIC 2 $ 13,051,591; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1
Short-Term Investments

	1 Book / Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
7709999999 Total	472,429,394	XXX	468,610,916	1,132,063	184,961

SCHEDULE DA - VERIFICATION
Short-Term Investments

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,027,052,721	1,233,517,674
2.	Cost of short-term investments acquired	525,969,662	3,042,289,655
3.	Accrual of discount	9,642,187	52,869,408
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals	93,397	89,278
6.	Deduct consideration received on disposals	1,090,073,137	3,301,471,729
7.	Deduct amortization of premium	255,436	241,565
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)	472,429,394	1,027,052,721
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	472,429,394	1,027,052,721

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

NONE

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

NONE

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

NONE

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

NONE

(SI-07) Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,278,153,116	1,640,821,212
2.	Cost of cash equivalents acquired	4,889,278,589	13,143,848,321
3.	Accrual of discount	954,440	8,773,161
4.	Unrealized valuation increase / (decrease)		
5.	Total gain (loss) on disposals	(159)	
6.	Deduct consideration received on disposals	4,999,496,788	13,515,289,578
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book / adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,168,889,198	1,278,153,116
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,168,889,198	1,278,153,116

(E-01) Schedule A - Part 2
NONE

(E-01) Schedule A - Part 3
NONE

(E-02) Schedule B - Part 2
NONE

(E-02) Schedule B - Part 3
NONE

(E-03) Schedule BA - Part 2
NONE

(E-03) Schedule BA - Part 3
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)								
912828-X8-8	UNITED STATES TREASURY NOTE/BOND	04/30/2026	WELLS FARGO SECS LLC	XXX	4,999,403	5,072,300	55,575	1.A
91282C-EW-7	UNITED STATES TREASURY NOTE/BOND	04/30/2026	JPM SECURITIES-FIXED	XXX	4,998,789	5,031,200	54,655	1.A
91282C-GS-4	UNITED STATES TREASURY NOTE/BOND	04/22/2026	BK OF AMERICA NA	XXX	3,964,076	4,000,000	9,112	1.A
91282C-LL-3	UNITED STATES TREASURY NOTE/BOND	06/03/2026	DEUTSCHE BANC/ALEX B	XXX	1,602,199	1,615,000	11,997	1.A
91282C-LX-7	UNITED STATES TREASURY NOTE/BOND	04/30/2026	JPM SECURITIES-FIXED	XXX	4,996,715	4,979,000	94,749	1.A
91282C-MF-5	UNITED STATES TREASURY NOTE/BOND	04/30/2026	BARCLAYS CAPITAL FIX	XXX	4,996,127	4,967,200	61,816	1.A
91282C-MS-7	UNITED STATES TREASURY NOTE/BOND	04/30/2026	BANC/AMERICA SECUR.L	XXX	4,995,850	4,997,200	24,731	1.A
91282C-QJ-3	UNITED STATES TREASURY NOTE/BOND	04/28/2026	CITIGROUP GLOBAL MKT	XXX	3,000,938	3,000,000	4,447	1.A
91282C-QL-8	UNITED STATES TREASURY NOTE/BOND	04/30/2026	VARIOUS	XXX	11,976,793	12,008,400	1,224	1.A
91282C-QV-6	UNITED STATES TREASURY NOTE/BOND	06/30/2026	GOLDMAN SACHS & CO	XXX	57,877,261	57,875,000	104,365	1.A
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					103,408,151	103,545,300	422,671	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)								
00774M-BT-1	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	05/22/2026	J.P. MORGAN SECURITI	XXX	640,237	650,000	9,757	2.A FE
00846U-AQ-4	AGILENT TECHNOLOGIES INC	06/24/2026	CITIGROUP GLOBAL MKT	XXX	1,819,890	1,825,000	22,569	2.A FE
025537-AJ-0	AMERICAN ELECTRIC POWER CO INC	06/24/2026	CITIGROUP GLOBAL MKT	XXX	1,842,506	1,875,000	7,000	2.B FE
02665W-GU-9	AMERICAN HONDA FINANCE CORP	04/08/2026	PERSHING & COMPANY	XXX	5,000,000	5,000,000		1.G FE
02771D-2G-8	AMERICAN NATIONAL GLOBAL FUNDING	06/17/2026	VARIOUS	XXX	3,220,448	3,225,000		1.F FE
03073E-AV-7	CENCORA INC	06/24/2026	GOLDMAN SACHS & CO	XXX	1,853,497	1,850,000	2,377	2.A FE
05526D-BB-0	BAT CAPITAL CORP	04/01/2026	BARCLAYS CAPITAL FIX	XXX	3,463,880	3,500,000	16,254	2.A FE
05565Q-DN-5	BP CAPITAL MARKETS PLC	04/02/2026	ING FINANCIAL MARKET	XXX	2,224,643	2,250,000	3,484	1.E FE
05964H-AS-4	BANCO SANTANDER SA	04/17/2026	BANC/AMERICA SECUR.L	XXX	1,012,980	1,000,000	9,117	1.G FE
05971K-AC-3	BANCO SANTANDER SA	04/27/2026	MORGAN STANLEY & CO	XXX	4,835,300	5,000,000	55,559	1.E FE
05971K-AX-7	BANCO SANTANDER SA	04/08/2026	PIERPONT SECURITIES	XXX	2,000,000	2,000,000		1.G FE
06051G-MY-2	BANK OF AMERICA CORP	04/16/2026	BANC/AMERICA SECUR.L	XXX	2,000,000	2,000,000		1.E FE
06418G-AH-0	BANK OF NOVA SCOTIA/THE	04/27/2026	GOLDMAN SACHS & CO	XXX	5,064,700	5,000,000	108,000	1.F FE
06418G-AY-3	BANK OF NOVA SCOTIA/THE	04/09/2026	BARCLAYS CAPITAL FIX	XXX	1,989,680	2,000,000	16,044	1.F FE
120568-AZ-3	BUNGE LTD FINANCE CORP	04/27/2026	MORGAN STANLEY & CO	XXX	3,481,205	3,500,000	12,031	2.A FE
125523-AX-8	CIGNA GROUP/THE	04/17/2026	DEUTSCHE BANK SECURI	XXX	2,096,126	2,019,000	68,457	2.A FE
13607Q-WB-4	CANADIAN IMPERIAL BANK OF COMMERCE	04/23/2026	BANC/AMERICA SECUR.L	XXX	3,728,738	3,750,000	37,922	1.F FE
172967-NH-0	CITIGROUP INC	04/16/2026	RBC CAPITAL MARKETS	XXX	5,030,100	5,000,000	35,654	1.G FE
18977W-2F-6	CNO GLOBAL FUNDING	05/22/2026	GOLDMAN SACHS & CO	XXX	3,175,889	3,175,000	33,615	1.G FE
210518-DX-1	CONSUMERS ENERGY CO	04/15/2026	PERSHING & COMPANY	XXX	2,026,400	2,000,000	23,761	1.E FE
23291K-AH-8	DH EUROPE FINANCE II SARL	04/29/2026	JPM SECURITIES-FIXED	XXX	2,352,775	2,500,000	29,792	1.G FE
24422E-YM-5	JOHN DEERE CAPITAL CORP	04/23/2026	RBC CAPITAL MARKETS	XXX	2,498,725	2,500,000		1.E FE
25470D-CP-2	DISCOVERY COMMUNICATIONS LLC	05/29/2026	EXCHANGE OFFER	XXX	2,657,844	2,593,000	19,631	3.B FE
26441C-AX-3	DUKE ENERGY CORP	06/24/2026	VARIOUS	XXX	4,363,633	4,425,000	24,916	2.B FE
26884T-BC-5	ERAC USA FINANCE LLC	05/22/2026	J.P. MORGAN SECURITI	XXX	3,179,616	3,200,000	16,800	1.G FE
278642-AU-7	EBAY INC	04/17/2026	MORGAN STANLEY & CO	XXX	2,136,993	2,150,000	29,025	2.A FE
316773-DQ-0	FIFTH THIRD BANCORP	06/10/2026	EXCHANGE OFFER	XXX	5,146,450	5,000,000	108,008	2.A FE
337932-AH-0	FIRSTENERGY CORP	06/24/2026	MERRILL LYNCH PIERCE	XXX	1,814,871	1,825,000	31,633	2.B FE
37045X-EX-0	GENERAL MOTORS FINANCIAL CO INC	04/01/2026	MERRILL LYNCH PIERCE	XXX	4,042,280	4,000,000	45,772	2.B FE
373334-LE-9	GEORGIA POWER CO	05/19/2026	MIZUHO SECURITIES US	XXX	2,998,860	3,000,000		1.F FE

SCHEDULE D - PART 3

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

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38141G-B6-0	GOLDMAN SACHS GROUP INC/THE	04/02/2026	BK OF NY/MIZUHO SECU	XXX	2,006,760	2,000,000	42,489	1.F FE
38141G-YR-9	GOLDMAN SACHS GROUP INC/THE	04/13/2026	MIZUHO SECURITIES US	XXX	2,129,144	2,125,000	22,480	1.F FE
446150-BB-9	HUNTINGTON BANCSHARES INC/OH	04/28/2026	BARCLAYS CAPITAL FIX	XXX	1,899,715	1,900,000	19,932	2.A FE
44891A-EP-8	HYUNDAI CAPITAL AMERICA	06/15/2026	SMBC NIKKO SECS AMER	XXX	3,222,743	3,225,000		1.G FE
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP	04/29/2026	MORGAN STANLEY & CO	XXX	2,914,800	3,000,000	48,125	1.G FE
46647P-EF-9	JPMORGAN CHASE & CO	04/16/2026	RBC CAPITAL MARKETS	XXX	10,040,000	10,000,000	108,303	1.E FE
46647P-FL-5	JPMORGAN CHASE & CO	05/22/2026	WELLS FARGO SECS LLC	XXX	3,170,304	3,200,000	12,930	1.E FE
49456B-AZ-4	KINDER MORGAN INC	04/13/2026	MORGAN STANLEY & CO	XXX	3,068,820	3,000,000	31,025	2.A FE
501044-DJ-7	KROGER CO/THE	04/01/2026	MORGAN STANLEY & CO	XXX	3,477,215	3,500,000	21,943	2.B FE
53079E-BG-8	LIBERTY MUTUAL GROUP INC	05/22/2026	MARKETAXESS CORP	XXX	1,892,362	1,900,000	27,731	2.B FE
532457-DK-1	ELI LILLY & CO	05/06/2026	CITIGROUP GLOBAL MKT	XXX	3,198,112	3,200,000		1.D FE
564760-CC-8	MANUFACTURERS & TRADERS TRUST CO	04/24/2026	MARKETAXESS CORP	XXX	2,486,558	2,475,000	36,340	1.G FE
58769J-BP-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	04/21/2026	RBC CAPITAL MARKETS	XXX	2,740,953	2,750,000	13,635	1.F FE
592179-KU-8	METROPOLITAN LIFE GLOBAL FUNDING I	04/08/2026	BANC/AMERICA SECUR.L	XXX	1,999,880	2,000,000		1.D FE
592179-KV-6	METROPOLITAN LIFE GLOBAL FUNDING I	04/08/2026	BANC/AMERICA SECUR.L	XXX	5,000,000	5,000,000		1.D FE
59217G-EZ-8	METROPOLITAN LIFE GLOBAL FUNDING I	05/22/2026	VARIOUS	XXX	2,069,047	2,144,000	12,775	1.D FE
61690U-8D-5	MORGAN STANLEY BANK NA	04/16/2026	RBC CAPITAL MARKETS	XXX	5,017,850	5,000,000	1,933	1.D FE
61776N-VF-7	MORGAN STANLEY PRIVATE BANK NA	04/16/2026	RBC CAPITAL MARKETS	XXX	5,006,150	5,000,000	6,733	1.D FE
61778E-UR-0	MORGAN STANLEY BANK NA	05/22/2026	BANC/AMERICA SECUR.L	XXX	3,199,712	3,200,000	8,512	1.D FE
62954W-BC-8	NTT FINANCE CORP	06/24/2026	J.P. MORGAN SECURITI	XXX	1,925,000	1,925,000		2.A FE
65339K-CL-2	NEXTERA ENERGY CAPITAL HOLDINGS INC	04/01/2026	BANC/AMERICA SECUR.L	XXX	3,519,355	3,500,000	14,120	2.A FE
65558R-AD-1	NORDEA BANK ABP	04/01/2026	GOLDMAN SACHS & CO	XXX	3,047,550	3,000,000	4,479	1.F FE
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL FUNDING	04/02/2026	DAIWA CAP MKTS AMERI	XXX	2,156,321	2,150,000	5,456	1.B FE
682680-CB-7	ONEOK INC	04/01/2026	PNC BANK NA/PNC CAP	XXX	2,995,650	3,000,000	2,833	2.B FE
74256L-FA-2	PRINCIPAL LIFE GLOBAL FUNDING II	04/01/2026	GOLDMAN SACHS & CO	XXX	4,017,400	4,000,000	21,978	1.E FE
74368C-BP-8	PROTECTIVE LIFE GLOBAL FUNDING	04/02/2026	NBC CLEARING SERVICE	XXX	974,850	970,000	11,431	1.D FE
744448-DD-0	PUBLIC SERVICE CO OF COLORADO	04/09/2026	JPM SECURITIES-FIXED	XXX	2,245,568	2,250,000	7,003	1.E FE
80281L-AT-2	SANTANDER UK GROUP HOLDINGS PLC	04/24/2026	CITIGROUP GLOBAL MKT	XXX	2,508,687	2,425,000	47,095	2.A FE
83007C-AB-8	SOUTH BOW USA INFRASTRUCTURE HOLDINGS LL	04/01/2026	NBC CLEARING SERVICE	XXX	2,010,440	2,000,000	8,458	2.C FE
87264A-BF-1	T-MOBILE USA INC	04/27/2026	GOLDMAN SACHS & CO	XXX	4,883,200	5,000,000	6,997	2.A FE
89115A-3C-4	TORONTO-DOMINION BANK/THE	04/17/2026	MORGAN STANLEY & CO	XXX	5,091,950	5,000,000	81,710	1.F FE
89115K-AP-5	TORONTO-DOMINION BANK/THE	04/16/2026	CITIGROUP GLOBAL MKT	XXX	7,500,000	7,500,000		1.F FE
90261A-AG-7	UBS AG/STAMFORD CT	04/28/2026	UBS SECURITIES LLC	XXX	3,950,316	3,950,000	20,297	1.D FE
931142-FR-9	WALMART INC	04/27/2026	CITIGROUP GLOBAL MKT	XXX	1,155,000	1,155,000		1.C FE
95000U-3T-8	WELLS FARGO & CO	05/22/2026	WELLS FARGO SECS LLC	XXX	3,195,288	3,175,000	14,465	1.E FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					203,414,966	203,431,000	1,428,386	XXX
Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)								
008513-AB-9	AGREE LP	04/28/2026	U.S. BANCORP INVESTM	XXX	1,902,300	2,000,000	14,889	2.A FE
828807-DC-8	SIMON PROPERTY GROUP LP	04/17/2026	SMBC NIKKO SECS AMER	XXX	2,132,800	2,150,000	25,195	1.G FE
0169999999 – Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)					4,035,100	4,150,000	40,084	XXX
0489999999 – Subtotal - Issuer Obligations (Unaffiliated)					310,858,217	311,126,300	1,891,141	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 3					310,858,217	311,126,300	1,891,141	XXX
0509999998 – Summary Item from Part 5 for Issuer Credit Obligations (N/A to Quarterly)					XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
0509999999 – Subtotals - Issuer Credit Obligations					310,858,217	311,126,300	1,891,141	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)								
3136BS-HM-0	FANNIE MAE REMICS	04/27/2026	BNP PARIBAS SEC CORP	XXX	4,397,608	4,364,872	19,339	1.A
31418F-QG-5	FANNIE MAE POOL	04/07/2026	MITSUBISHI UFJ SECS	XXX	1,562,569	1,529,806	1,785	1.A
31418F-TC-1	FANNIE MAE POOL	06/30/2026	BANC/AMERICA SECUR.L	XXX	1,210,640	1,182,995		1.A
3142J6-DZ-3	FREDDIE MAC POOL	04/28/2026	MITSUBISHI UFJ SECS	XXX	1,009,073	1,000,000	4,278	1.A
1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					8,179,890	8,077,673	25,402	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)								
10570Y-AH-7	BRAVO RESIDENTIAL FUNDING TRUST SERIES 2	06/03/2026	JPM SECURITIES-FIXED	XXX	174,999	175,000	1,068	1.A FE
12570S-AE-3	CLIP 2026-NQM1 TRUST	04/22/2026	NOMURA SECURITIES/FI	XXX	1,999,998	2,000,000	8,412	1.A FE
67124D-AF-8	OBX 2026-NQM5 TRUST	03/31/2026	BNP PARIBAS SEC CORP	XXX	5,999,977	6,000,000	33,700	1.A FE
67124E-AC-3	OBX 2026-NQM6 TRUST	04/24/2026	MORGAN STANLEY & CO	XXX	6,999,862	7,000,000	28,550	1.A FE
69383Y-AE-7	PRKCM 2026-AFC2 TRUST	04/07/2026	J. P. MORGAN SECURIT	XXX	6,401,903	6,402,000	40,094	1.A FE
69393J-AE-8	PRKCM 2026-AFC3 TRUST	04/29/2026	BK OF NY/MIZUHO SECU	XXX	3,299,975	3,300,000	16,780	1.A FE
74389B-AC-5	PROVIDENT FUNDING MORTGAGE TRUST 2024-1	05/13/2026	NON-BROKER TRADE, BO	XXX	993,630	992,545	1,971	1.A FE
78398M-AA-5	SG RESIDENTIAL MORTGAGE TRUST 2026-3	04/23/2026	GOLDMAN SACHS & CO	XXX	574,998	575,000	2,403	1.A FE
802635-AC-6	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	05/15/2026	PIERPONT SECURITIES	XXX	1,549,177	1,550,000	4,728	1.A FE
81750V-AD-5	SEQUOIA MORTGAGE TRUST 2026-6	05/06/2026	WELLS FARGO SECS LLC	XXX	1,931,328	1,925,000	8,235	1.A FE
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					29,925,847	29,919,545	145,941	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)								
15033E-AN-8	CEDAR FUNDING IX CLO LTD	05/12/2026	BNP PARIBAS SEC CORP	XXX	2,003,000	2,000,000	6,511	1.A FE
64134G-AW-9	NEUBERGER BERMAN LOAN ADVISERS CLO 39 LT	05/15/2026	CITIGROUP GLOBAL MKT	XXX	1,400,000	1,400,000		1.A FE
67591E-BW-2	OCTAGON INVESTMENT PARTNERS 28 LTD	04/17/2026	JEFFERIES & COMPANY,	XXX	2,000,000	2,000,000	1,659	1.A FE
1099999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					5,403,000	5,400,000	8,170	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)								
05620E-AB-4	BOFA AUTO TRUST 2026-1	04/15/2026	BANC/AMERICA SECUR.L	XXX	564,961	565,000		1.A FE
105926-AA-7	BRAVO RESIDENTIAL FUNDING TRUST 2026-CES	05/08/2026	BANC/AMERICA SECUR.L	XXX	624,989	625,000	3,922	1.A FE
142935-AB-1	CARMAX AUTO OWNER TRUST 2026-2	04/21/2026	RBC CAPITAL MARKETS	XXX	975,927	976,000		1.A FE
16517B-AC-1	CHESAPEAKE IV FUNDING 2026-1 DAC	06/16/2026	J.P. MORGAN SECURITI	XXX	684,993	685,000		1.A FE
361886-EM-2	GMF FLOORPLAN OWNER REVOLVING TRUST	06/02/2026	BARCLAYS CAPITAL INC	XXX	1,209,860	1,210,000		1.A FE
380143-AB-3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	04/08/2026	VARIOUS	XXX	1,639,866	1,640,000		1.A FE
380143-AC-1	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	04/08/2026	JPM SECURITIES-FIXED	XXX	1,720,000	1,720,000		1.A FE
380143-AD-9	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	04/08/2026	J.P. MORGAN SECURITI	XXX	1,014,800	1,015,000		1.A FE
87166P-AM-3	SYNCHRONY CARD FUNDING LLC	04/27/2026	MITSUBISHI UFJ SECS	XXX	4,033,281	4,000,000	7,280	1.A FE
92348K-DE-0	VERIZON MASTER TRUST	04/27/2026	TORONTO DOMINION SEC	XXX	2,956,922	2,953,000	2,736	1.A FE
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					15,425,599	15,389,000	13,938	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Full Analysis, Lease-Backed Securities - Full Analysis (Unaffiliated)								
00219N-AA-4	ARI FLEET LEASE TRUST 2026-B	05/05/2026	BANC/AMERICA SECUR.L	XXX	1,145,000	1,145,000		1.C FE
05594Y-AC-0	BMW VEHICLE LEASE TRUST 2026-1	04/14/2026	JPM SECURITIES-FIXED	XXX	3,249,000	3,249,000		1.A FE
246921-AC-4	DELL EQUIPMENT FINANCE TRUST 2026-1	04/08/2026	BARCLAYS CAPITAL FIX	XXX	3,039,918	3,040,000		1.A FE
448972-AB-5	HYUNDAI AUTO LEASE SECURITIZATION TRUST	04/16/2026	SG AMERICAS SECURITI	XXX	2,149,872	2,150,000		1.A FE
85856F-AB-8	STELLANTIS FINANCIAL UNDERWRITTEN ENHANC	04/28/2026	BNP PARIBAS SEC CORP	XXX	5,169,814	5,170,000		1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
96329J-AB-6	WHEELS FLEET LEASE FUNDING 2026-1 LLC	04/09/2026	BNP PARIBAS SEC CORP	XXX	492,978	493,000		1.A FE
96329J-AD-2	WHEELS FLEET LEASE FUNDING 2026-1 LLC	04/09/2026	WELLS FARGO SECS LLC	XXX	533,889	534,000		1.A FE
1719999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Full Analysis, Lease-Backed Securities - Full Analysis (Unaffiliated)					15,780,471	15,781,000		XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					74,714,807	74,567,218	193,451	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 3					74,714,807	74,567,218	193,451	XXX
1909999998 – Summary Item from Part 5 for Asset-Backed Securities (N/A to Quarterly)					XXX	XXX	XXX	XXX
1909999999 – Subtotals - Asset-Backed Securities					74,714,807	74,567,218	193,451	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					385,573,024	385,693,518	2,084,592	XXX
6009999999 – Totals					385,573,024	XXX	2,084,592	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)																				
912828-6S-4	UNITED STATES TREASURY NOTE/BOND	04/30/2026	MATURITY	XXX	31,825,000	31,825,000	32,859,419	31,907,480		(82,480)		(82,480)		31,825,000				377,922	04/30/2026	1.A
912828-R3-6	UNITED STATES TREASURY NOTE/BOND	05/15/2026	MATURITY	XXX	7,250,000	7,250,000	7,025,850	7,238,427		11,573		11,573		7,250,000				58,906	05/15/2026	1.A
91282C-BW-0	UNITED STATES TREASURY NOTE/BOND	04/30/2026	MATURITY	XXX	1,990,000	1,990,000	1,980,128	1,989,348		652		652		1,990,000				7,463	04/30/2026	1.A
91282C-CF-6	UNITED STATES TREASURY NOTE/BOND	05/31/2026	MATURITY	XXX	15,400,000	15,400,000	15,100,898	15,371,165		28,835		28,835		15,400,000				57,750	05/31/2026	1.A
91282C-CJ-8	UNITED STATES TREASURY NOTE/BOND	06/30/2026	MATURITY	XXX	111,850,000	111,850,000	112,546,132	111,921,083		(71,083)		(71,083)		111,850,000				489,344	06/30/2026	1.A
91282C-KK-6	UNITED STATES TREASURY NOTE/BOND	04/30/2026	MATURITY	XXX	7,750,000	7,750,000	7,756,660	7,751,166		(1,166)		(1,166)		7,750,000				188,906	04/30/2026	1.A
91282C-LL-3	UNITED STATES TREASURY NOTE/BOND	05/04/2026	VARIOUS	XXX	9,858,731	9,925,000	9,848,236			5,568		5,568		9,853,804		4,927	4,927	46,422	09/15/2027	1.A
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)					185,923,731	185,990,000	187,117,323	176,178,669		(108,101)		(108,101)		185,918,804		4,927	4,927	1,226,713	XXX	XXX
Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)																				
3135G0-K3-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/24/2026	MATURITY	XXX	24,181,000	24,181,000	24,005,215	24,174,425		6,575		6,575		24,181,000				256,923	04/24/2026	1.A
0029999999 – Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)					24,181,000	24,181,000	24,005,215	24,174,425		6,575		6,575		24,181,000				256,923	XXX	XXX
Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)																				
452151-LF-8	STATE OF ILLINOIS	06/01/2026	SINKING PAYMENT	XXX	222,859	222,859	257,842	246,851		(1,186)		(1,186)		245,665		(22,805)	(22,805)	5,683	06/01/2033	1.G FE
0049999999 – Issuer Credit Obligations: Municipal Bonds - General Obligations (Direct and Guaranteed)					222,859	222,859	257,842	246,851		(1,186)		(1,186)		245,665		(22,805)	(22,805)	5,683	XXX	XXX
Issuer Credit Obligations: Municipal Bonds - Special Revenues																				
010831-DT-9	ALAMEDA COUNTY JOINT POWERS AUTHORITY	06/01/2026	MATURITY	XXX	2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				42,438	06/01/2026	1.B FE
047681-QE-4	ATLANTA & FULTON COUNTY RECREATION AUTHO	04/22/2026	PERSHING & COMPANY	XXX	1,593,168	1,600,000	1,600,000	1,600,000						1,600,000		(6,832)	(6,832)	18,938	12/15/2026	1.E FE
358082-HX-6	CITY OF FRESNO CA	06/01/2026	CALL 100	XXX	175,000	175,000	204,071	185,073		(1,138)		(1,138)		183,935		(8,935)	(8,935)	5,731	06/01/2029	1.E FE
575832-UH-1	MASSACHUSETTS STATE COLLEGE BUILDING AUT	05/01/2026	CALL 100	XXX	500,000	500,000	632,055	551,854		(3,668)		(3,668)		548,186		(48,186)	(48,186)	15,975	05/01/2030	1.C FE
686053-DR-7	OREGON SCHOOL BOARDS ASSOCIATION	06/30/2026	SINKING PAYMENT	XXX	306,186	306,186	356,551	319,284		(2,513)		(2,513)		316,771		(10,585)	(10,585)	8,463	06/30/2028	1.C FE
79771F-KJ-5	CITY OF SAN FRANCISCO CA PUBLIC UTILITIE	04/01/2026	MARKETAXESS CORP	XXX	226,118	230,000	230,000	230,000						230,000		(3,882)	(3,882)	1,100	11/01/2026	1.D FE
914460-FT-2	UNIVERSITY OF MINNESOTA	04/02/2026	CALL 100.62989	XXX	1,086,803	1,080,000	1,252,606	1,151,178		(3,610)		(3,610)		1,147,568		(67,568)	(67,568)	42,721	08/01/2030	1.C FE
92812V-D4-5	VIRGINIA HOUSING DEVELOPMENT AUTHORITY	06/01/2026	CALL 100	XXX	25,000	25,000	25,000	25,000						25,000				316	06/01/2030	1.B FE
0059999999 – Issuer Credit Obligations: Municipal Bonds - Special Revenues					6,412,275	6,416,186	6,800,283	6,562,389		(10,929)		(10,929)		6,551,460		(145,988)	(145,988)	135,682	XXX	XXX
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)																				
855244-AK-5	STARBUCKS CORP	06/15/2026	MATURITY	XXX	800,000	800,000	763,920	797,445		2,555		2,555		800,000				9,800	06/15/2026	2.A FE
0069999999 – Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)					800,000	800,000	763,920	797,445		2,555		2,555		800,000				9,800	XXX	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																				
001192-AM-5	SOUTHERN CO GAS CAPITAL CORP	06/15/2026	MATURITY	XXX	1,250,000	1,250,000	1,231,588	1,243,040		6,960		6,960		1,250,000				20,313	06/15/2026	2.A FE
00138C-AY-4	COREBRIDGE GLOBAL FUNDING	06/24/2026	MATURITY	XXX	3,025,000	3,025,000	3,054,585	3,037,627		(12,627)		(12,627)		3,025,000				80,919	06/24/2026	1.F FE
00182E-BN-8	ANZ NEW ZEALAND INT'L LTD/LONDON	06/22/2026	MATURITY	XXX	2,125,000	2,125,000	2,046,566	2,094,173		30,827		30,827		2,125,000				13,281	06/22/2026	1.E FE
00914A-AB-8	SUMISHO AIR LEASE CORP	06/01/2026	MATURITY	XXX	2,625,000	2,625,000	2,594,813	2,622,983		2,017		2,017		2,625,000				49,219	06/01/2026	2.B FE
025816-CF-4	AMERICAN EXPRESS CO	04/20/2026	CALL 100	XXX	1,250,000	1,250,000	1,246,650	1,249,797		159		159		1,249,956		44	44	16,276	05/20/2026	1.F FE
025816-CM-9	AMERICAN EXPRESS CO	04/01/2026	PERSHING & COMPANY	XXX	818,197	830,000	819,697	828,126		558		558		828,683		(10,486)	(10,486)	5,630	11/04/2026	1.F FE
025816-CS-6	AMERICAN EXPRESS CO	04/01/2026	PERSHING & COMPANY	XXX	1,462,431	1,483,000	1,449,726	1,463,869		3,994		3,994		1,467,863		(5,432)	(5,432)	21,850	03/04/2027	1.F FE
031162-CT-5	AMGEN INC	04/01/2026	PERSHING & COMPANY	XXX	2,449,063	2,492,000	2,485,499	2,474,788		3,466		3,466		2,478,254		(29,192)	(29,192)	33,656	02/21/2027	2.A FE
037833-EC-0	APPLE INC	04/01/2026	GOLDMAN SACHS & CO	XXX	1,131,187	1,187,000	1,109,253	1,131,539		6,324		6,324		1,137,863		(6,676)	(6,676)	9,259	02/08/2028	1.B FE
04685A-3V-1	ATHENE GLOBAL FUNDING	05/08/2026	MATURITY	XXX	1,200,000	1,200,000	1,211,148	1,203,561		(3,561)		(3,561)		1,200,000				33,720	05/08/2026	1.E FE
05329W-AR-3	AUTONATION INC	06/04/2026	MARKETAXESS CORP	XXX	1,886,840	2,000,000	1,996,100	1,998,500		243		243		1,998,742		(111,902)	(111,902)	32,933	08/01/2028	2.C FE
059165-EG-1	BALTIMORE GAS AND ELECTRIC CO	06/24/2026	CALL 100	XXX	3,125,000	3,125,000	3,114,677	3,124,282		552		552		3,124,834		166	166	64,375	08/15/2026	1.G FE
06051G-FX-2	BANK OF AMERICA CORP	04/19/2026	MATURITY	XXX	4,900,000	4,900,000	4,935,023	4,901,494		(1,494)		(1,494)		4,900,000				85,750	04/19/2026	1.G FE
06051G-HT-9	BANK OF AMERICA CORP	04/23/2026	CALL 100	XXX	10,004,000	10,004,000	10,057,349	9,971,419		(10)		(10)		9,971,410		32,590	32,590	178,021	04/23/2027	1.E FE
06051G-JS-9	BANK OF AMERICA CORP	06/30/2026	RBC CAPITAL MARKETS	XXX	1,921,920	1,925,000	1,868,540	1,908,188		5,324		5,324		1,913,513		8,408	8,408	31,432	07/22/2027	1.G FE
06405L-AG-6	BANK OF NEW YORK MELLON/THE	04/20/2026	CALL 100	XXX	2,435,000	2,435,000	2,435,000	2,435,000						2,435,000				55,560	04/20/2027	1.C FE
064159-8K-5	BANK OF NOVA SCOTIA/THE	04/01/2026	MERRILL LYNCH PIERCE	XXX	1,856,030	1,880,000	1,829,067	1,871,999		2,842		2,842		1,874,841		(18,811)	(18,811)	13,374	09/15/2026	1.F FE
06738E-CF-0	BARCLAYS PLC	05/09/2026	CALL 100	XXX	2,942,000	2,942,000	2,953,640	2,945,018		(3,018)		(3,018)		2,942,000				85,745	05/09/2027	2.A FE
110122-CN-6	BRISTOL-MYERS SQUIBB CO	04/01/2026	MARKETAXESS CORP	XXX	786,589	788,000	841,565	791,550		(3,107)		(3,107)		788,444		(1,854)	(1,854)	7,495	06/15/2026	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
126650-CU-2	CVS HEALTH CORP	06/01/2026	VARIOUS	XXX	14,584,810	14,600,000	14,225,332	14,579,501		16,169		16,169		14,595,670		(10,860)	(10,860)	180,247	06/01/2026	2.B FE
14913R-2U-0	CATERPILLAR FINANCIAL SERVICES CORP	04/27/2026	MARKETAXESS CORP	XXX	984,630	1,000,000	999,520	999,899		32		32		999,931		(15,301)	(15,301)	13,694	01/08/2027	1.F FE
15189T-BA-4	CENTERPOINT ENERGY INC	06/01/2026	MATURITY	XXX	4,875,000	4,875,000	4,781,669	4,853,942		21,058		21,058		4,875,000				35,344	06/01/2026	2.B FE
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC	04/01/2026	BANC/AMERICA SECUR.L	XXX	1,571,643	1,563,000	1,695,344	1,590,216		(6,793)		(6,793)		1,583,423		(11,780)	(11,780)	20,471	06/30/2027	2.A FE
166764-BL-3	CHEVRON CORP	05/16/2026	MATURITY	XXX	3,700,000	3,700,000	3,752,890	3,700,804		(804)		(804)		3,700,000				54,649	05/16/2026	1.C FE
172967-KN-0	CITIGROUP INC	05/01/2026	VARIOUS	XXX	16,197,463	16,200,000	16,362,962	16,205,486		(3,824)		(3,824)		16,201,662		(4,199)	(4,199)	263,760	05/01/2026	2.G FE
20030N-BW-0	COMCAST CORP	06/05/2026	CA_CASH_CLOSE	XXX	1,734,320	1,750,000	1,707,685	1,718,465		12,849		12,849		1,731,314		3,006	3,006	36,556	01/15/2027	1.G FE
20030N-BY-6	COMCAST CORP	06/05/2026	CA_CASH_CLOSE	XXX	2,988,900	3,000,000	2,994,090	2,999,265		286		286		2,999,552		(10,652)	(10,652)	83,600	02/01/2027	1.G FE
20030N-CA-7	COMCAST CORP	06/05/2026	CA_CASH_CLOSE	XXX	2,705,560	2,750,000	2,745,258	2,748,912		213		213		2,749,125		(43,565)	(43,565)	69,781	02/15/2028	1.G FE
200340-AW-7	FIFTH THIRD FINANCIAL CORP	06/10/2026	EXCHANGE OFFER	XXX	5,151,450	5,000,000	5,218,800			(18,063)		(18,063)		5,200,737		(49,287)	(49,287)	108,008	01/30/2030	2.A FE
21036P-AQ-1	CONSTELLATION BRANDS INC	05/18/2026	CALL 100	XXX	2,100,000	2,100,000	2,087,904	2,090,703		3,726		3,726		2,094,429		5,571	5,571	34,965	12/06/2026	2.B FE
22534P-AE-3	CREDIT AGRICOLE SA	05/18/2026	CREDIT AGRICOLE SEC	XXX	1,202,292	1,200,000	1,215,252	1,206,216		(4,635)		(4,635)		1,201,580		712	712	58,498	07/05/2026	1.E FE
24422E-TH-2	JOHN DEERE CAPITAL CORP	06/10/2026	MATURITY	XXX	1,758,000	1,758,000	1,717,996	1,755,824		2,176		2,176		1,758,000				23,294	06/10/2026	1.F FE
25466A-AJ-0	CAPITAL ONE NA	04/27/2026	CALL 100	XXX	6,125,000	6,125,000	6,272,671	6,119,555		(3,178)		(3,178)		6,116,377		8,623	8,623	158,484	07/27/2026	2.A FE
25468P-DM-5	TWDC ENTERPRISES 18 CORP	06/30/2026	SMBC NIKKO SECURITIE	XXX	499,160	500,000	479,265	498,646		1,166		1,166		499,812		(652)	(652)	8,505	07/30/2026	1.F FE
25470D-BS-7	DISCOVERY COMMUNICATIONS LLC	05/29/2026	EXCHANGE OFFER	XXX	2,657,844	2,593,000	2,694,735	2,547,000	127,330	(16,487)		110,843		2,657,844				77,325	03/20/2028	3.B FE
26078J-AD-2	DUPONT DE NEMOURS INC	05/26/2026	BANK OF NEW YORK/BAR	XXX	1,477,095	1,475,000	1,475,000	1,475,000						1,475,000		2,095	2,095	37,170	11/15/2028	2.A FE
26441C-AS-4	DUKE ENERGY CORP	04/01/2026	BARCLAYS CAPITAL FIX	XXX	2,830,734	2,850,000	2,857,733	2,836,939		3,536		3,536		2,840,475		(9,741)	(9,741)	44,266	09/01/2026	2.B FE
278642-AU-7	EBAY INC	05/04/2026	JANE STREET EXECUTIO	XXX	2,131,446	2,150,000	2,136,993			469		469		2,137,462		(6,016)	(6,016)	32,250	06/05/2027	2.A FE
278642-AX-1	EBAY INC	05/10/2026	MATURITY	XXX	2,375,000	2,375,000	2,371,913	2,374,773		227		227		2,375,000				16,625	05/10/2026	2.A FE
278865-BL-3	ECOLAB INC	04/27/2026	PERSHING & COMPANY	XXX	982,510	1,000,000	999,700	999,934		19		19		999,954		(17,444)	(17,444)	12,238	02/01/2027	1.G FE
29379V-CE-1	ENTERPRISE PRODUCTS OPERATING LLC	04/01/2026	PERSHING & COMPANY	XXX	4,145,885	4,136,000	4,187,497	4,158,450		(5,918)		(5,918)		4,152,532		(6,647)	(6,647)	137,936	01/11/2027	1.G FE
29449W-7M-3	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	05/18/2026	BARCLAYS CAPITAL INC	XXX	2,409,957	2,420,000	2,331,888	2,380,095		28,658		28,658		2,408,752		1,205	1,205	26,828	07/12/2026	1.E FE
30040W-AV-0	EVERSOURCE ENERGY	05/15/2026	MATURITY	XXX	1,225,000	1,225,000	1,225,943	1,225,312		(312)		(312)		1,225,000				29,094	05/15/2026	2.B FE
30161N-AU-5	EXELON CORP	04/15/2026	MATURITY	XXX	3,325,000	3,325,000	3,542,954	3,327,108		(2,108)		(2,108)		3,325,000				56,525	04/15/2026	2.B FE
34959J-AG-3	FORTIVE CORP	06/15/2026	MATURITY	XXX	1,000,000	1,000,000	985,680	993,625		6,375		6,375		1,000,000				15,750	06/15/2026	2.B FE
370334-BZ-6	GENERAL MILLS INC	05/21/2026	CALL 100	XXX	8,950,000	8,950,000	8,912,410	8,945,242		1,635		1,635		8,946,877		3,123	3,123	223,551	02/10/2027	2.B FE
37045X-DK-9	GENERAL MOTORS FINANCIAL CO INC	04/01/2026	MERRILL LYNCH PIERCE	XXX	114,343	115,000	114,791	114,981		11		11		114,992		(648)	(648)	537	06/10/2026	2.B FE
404280-BB-4	HSBC HOLDINGS PLC	05/25/2026	MATURITY	XXX	750,000	750,000	846,848	756,995		(6,995)		(6,995)		750,000				14,625	05/25/2026	1.G FE
42824C-BK-4	HEWLETT PACKARD ENTERPRISE CO	04/01/2026	MATURITY	XXX	4,000,000	4,000,000	3,849,360	3,974,947		25,053		25,053		4,000,000				35,000	04/01/2026	2.B FE
438516-BL-9	HONEYWELL INTERNATIONAL INC	04/22/2026	MARKETAXESS CORP	XXX	992,350	1,000,000	996,400	999,665		124		124		999,789		(7,439)	(7,439)	11,944	11/01/2026	1.F FE
456837-AV-5	ING GROEP NV	04/01/2026	CALL 100	XXX	8,425,000	8,425,000	8,423,460	8,424,633		72		72		8,424,705		295	295	72,708	04/01/2027	1.G FE
458140-AU-4	INTEL CORP	05/19/2026	MATURITY	XXX	4,250,000	4,250,000	4,213,768	4,240,002		9,998		9,998		4,250,000				55,250	05/19/2026	2.B FE
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CORP	05/15/2026	MATURITY	XXX	3,100,000	3,100,000	3,067,450	3,088,361		11,639		11,639		3,100,000				51,150	05/15/2026	1.G FE
465685-AK-1	ITC HOLDINGS CORP	06/30/2026	MATURITY	XXX	2,075,000	2,075,000	2,040,764	2,061,150		13,850		13,850		2,075,000				33,719	06/30/2026	2.B FE
46625H-QW-3	JPMORGAN CHASE & CO	04/01/2026	MATURITY	XXX	6,275,000	6,275,000	6,257,633	6,274,362		638		638		6,275,000				103,538	04/01/2026	1.F FE
46647P-CB-0	JPMORGAN CHASE & CO	04/22/2026	CALL 100	XXX	11,300,000	11,300,000	11,158,658	11,225,294		16,189		16,189		11,241,482		58,518	58,518	89,157	04/22/2027	1.E FE
50220P-AB-9	LSEG FINANCE PLC	04/06/2026	MATURITY	XXX	2,100,000	2,100,000	2,037,798	2,083,722		16,278		16,278		2,100,000				14,438	04/06/2026	1.G FE
548661-DM-6	LOWE'S COS INC	04/15/2026	MATURITY	XXX	4,500,000	4,500,000	4,479,480	4,499,340		660		660		4,500,000				56,250	04/15/2026	2.A FE
61746B-EF-9	MORGAN STANLEY	04/01/2026	DAIWA CAP MKTS AMERI	XXX	2,695,934	2,706,000	2,876,953	2,739,572		(7,955)		(7,955)		2,731,618		(35,684)	(35,684)	68,665	01/20/2027	1.G FE
61772B-AB-9	MORGAN STANLEY	05/04/2026	CALL 100	XXX	4,210,000	4,210,000	3,987,739	4,120,632		22,164		22,164		4,142,795		67,205	67,205	33,533	05/04/2027	1.E FE
631103-AG-3	NASDAQ INC	06/30/2026	MATURITY	XXX	3,525,000	3,525,000	3,566,393	3,522,340		2,660		2,660		3,525,000				67,856	06/30/2026	2.A FE
639057-AC-2	NATWEST GROUP PLC	06/14/2026	CALL 100	XXX	9,250,000	9,250,000	9,183,219	9,226,177		7,300		7,300		9,233,477		16,523	16,523	75,943	06/14/2027	1.G FE
654106-AF-0	NIKE INC	04/22/2026	MARKETAXESS CORP	XXX	2,480,775	2,500,000	2,375,775	2,487,606		4,571		4,571		2,492,177		(11,402)	(11,402)	28,368	11/01/2026	1.F FE
654106-AJ-2	NIKE INC	04/30/2026	MARKETAXESS CORP	XXX	1,236,638	1,250,000	1,355,650	1,271,043		(6,447)		(6,447)		1,264,596		(27,958)	(27,958)	20,434	03/27/2027	1.F FE
655844-BS-6	NORFOLK SOUTHERN CORP	06/15/2026	MATURITY	XXX	3,765,000	3,765,000	3,752,274	3,764,342		658		658		3,765,000				54,593	06/15/2026	2.A FE
682680-CL-5	ONEOK INC	04/15/2026	CALL 100	XXX	625,000	625,000	625,936	625,329		(329)		(329)		625,000				22,734	07/15/2026	2.B FE
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC/THE	04/01/2026	PERSHING & COMPANY	XXX	1,305,361	1,320,000	1,293,498	1,316,306		1,490		1,490		1,317,796		(12,435)	(12,435)	9,656	08/13/2026	1.G FE
69352P-AL-7	PPL CAPITAL FUNDING INC	05/15/2026	MATURITY	XXX	3,392,000	3,392,000	3,355,532	3,389,454		2,546		2,546		3,392,000				52,576	05/15/2026	2.A FE
69353R-FY-9	PNC BANK NA	05/13/2026	CALL 100	XXX	5,000,000	5,000,000	5,006,152	5,005,308		(5,308)		(5,308)		5,000,000				113,575	05/13/2027	1.F FE
70450Y-AD-5	PAYPAL HOLDINGS INC	04/01/2026	MERRILL LYNCH PIERCE	XXX	1,215,751	1,225,000	1,277,876	1,231,613		(2,835)		(2,835)		1,228,778		(13,027)	(13,027)	16,321	10/01/2026	1.G FE
709599-BM-5	PENSKE TRUCK LEASING CO LP / PTL FINANCE	06/15/2026	MATURITY	XXX	2,125,000	2,125,000	2,062,801	2,096,785		28,215		28,215		2,125,000				18,063	06/15/2026	2.B FE
71644E-AE-2	SUNCOR ENERGY INC	06/15/2026	MATURITY	XXX	955,000	955,000	1,243,668	971,573		(16,573)		(16,573)		955,000				37,603	06/15/2026	2.A FE
717081-DV-2	PFIZER INC	06/03/2026	MATURITY	XXX	1,000,000	1,000,000	999,740	999,988		12		12		1,000,000				13,750	06/03/2026	1.F FE
717081-EA-7	PFIZER INC	04/22/2026	MARKETAXESS CORP	XXX	696,234	700,000	694,036	699,353		207		207		699,560		(3,326)	(3,326)	7,467	12/15/2026	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change in Book / Adjusted Carrying Value											
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
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC	04/01/2026	WELLS FARGO SECS LLC	XXX	2,432,360	2,450,000	2,595,851	2,468,113		(7,317)		(7,317)		2,460,796		(28,436)	(28,436)	28,903	11/15/2026	1.G FE
74834L-AZ-3	QUEST DIAGNOSTICS INC	06/01/2026	MATURITY	XXX	1,250,000	1,250,000	1,233,888	1,244,248		5,752		5,752		1,250,000				21,563	06/01/2026	2.A FE
780097-BA-8	NATWEST GROUP PLC	04/05/2026	MATURITY	XXX	3,175,000	3,175,000	3,552,444	3,198,279		(23,279)		(23,279)		3,175,000				76,200	04/05/2026	1.G FE
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO	05/15/2026	MATURITY	XXX	1,625,000	1,625,000	1,619,719	1,624,780		220		220		1,625,000				20,313	05/15/2026	1.F FE
80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PLC	06/14/2026	CALL 100	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				41,825	06/14/2027	2.A FE
822582-BT-8	SHELL INTERNATIONAL FINANCE BV	05/10/2026	MATURITY	XXX	1,000,000	1,000,000	996,720	999,866		134		134		1,000,000				14,375	05/10/2026	1.D FE
842434-CQ-3	SOUTHERN CALIFORNIA GAS CO	05/29/2026	CALL 100	XXX	1,000,000	1,000,000	998,060	999,901		89		89		999,990		10	10	11,844	06/15/2026	1.D FE
857477-AW-3	STATE STREET CORP	05/19/2026	MATURITY	XXX	1,000,000	1,000,000	998,600	999,940		60		60		1,000,000				13,250	05/19/2026	1.F FE
857477-BQ-5	STATE STREET CORP	04/23/2026	RBC CAPITAL MARKETS	XXX	985,630	1,000,000	1,000,000	1,000,000						1,000,000		(14,370)	(14,370)	7,297	11/18/2027	1.F FE
87020P-AV-9	SWEDBANK AB	06/15/2026	MATURITY	XXX	2,000,000	2,000,000	2,021,720	2,009,845		(9,845)		(9,845)		2,000,000				54,720	06/15/2026	1.C FE
87612E-BM-7	TARGET CORP	04/27/2026	MARKETAXESS CORP	XXX	986,180	1,000,000	998,300	999,631		114		114		999,745		(13,565)	(13,565)	15,329	01/15/2027	1.F FE
89236T-JV-8	TOYOTA MOTOR CREDIT CORP	04/24/2026	PERSHING & COMPANY	XXX	5,469,525	5,550,000	5,544,228	5,548,763		381		381		5,549,144		(79,619)	(79,619)	83,188	01/13/2027	1.E FE
89236T-KT-1	TOYOTA MOTOR CREDIT CORP	05/18/2026	MATURITY	XXX	2,000,000	2,000,000	2,001,200	2,000,447		(447)		(447)		2,000,000				44,500	05/18/2026	1.E FE
91159H-JC-5	US BANCORP	06/30/2026	U.S. BANCORP INVESTM	XXX	2,962,380	3,000,000	2,946,180			7,802		7,802		2,953,982		8,398	8,398	28,426	01/27/2028	1.G FE
92343V-ER-1	VERIZON COMMUNICATIONS INC	06/20/2026	CALL 100	XXX	758,000	758,000	816,207	776,842		(3,108)		(3,108)		773,734		(15,734)	(15,734)	24,519	09/21/2028	2.A FE
949746-RW-3	WELLS FARGO & CO	04/22/2026	MATURITY	XXX	17,315,000	17,315,000	17,279,891	17,310,082		4,918		4,918		17,315,000				259,725	04/22/2026	2.A FE
961214-CX-9	WESTPAC BANKING CORP	05/13/2026	MATURITY	XXX	4,250,000	4,250,000	4,407,150	4,260,531		(10,531)		(10,531)		4,250,000				60,563	05/13/2026	1.D FE
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					291,450,417	291,897,000	292,413,380	281,280,006	127,330	158,757		286,087		291,868,067		(417,648)	(417,648)	4,684,215	XXX	XXX
Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)																				
11120V-AC-7	BRIXMOR OPERATING PARTNERSHIP LP	05/26/2026	CALL 100	XXX	1,225,000	1,225,000	1,215,592	1,221,441		3,128		3,128		1,224,569		431	431	22,599	06/15/2026	2.B FE
22822V-AV-3	CROWN CASTLE INC	06/30/2026	PERSHING & COMPANY	XXX	3,195,872	3,200,000	3,189,952	3,198,974		952		952		3,199,926		(4,054)	(4,054)	32,293	07/15/2026	2.B FE
40414L-AQ-2	HEALTHPEAK OP LLC	06/30/2026	VARIOUS	XXX	2,995,850	3,000,000	2,999,367	2,999,946		76		76		3,000,023		(4,173)	(4,173)	85,674	07/15/2026	2.A FE
42225U-AD-6	HEALTHCARE REALTY HOLDINGS LP	05/20/2026	CALL 100	XXX	765,000	765,000	736,029	756,461		5,580		5,580		762,041		2,959	2,959	21,494	08/01/2026	2.B FE
74460D-AG-4	PUBLIC STORAGE OPERATING CO	04/01/2026	JPM SECURITIES-FIXED	XXX	615,763	625,000	616,629	623,460		451		451		623,911		(8,148)	(8,148)	3,724	11/09/2026	1.F FE
756109-BF-0	REALTY INCOME CORP	06/01/2026	MATURITY	XXX	3,000,000	3,000,000	3,008,760	3,001,762		(1,762)		(1,762)		3,000,000				73,125	06/01/2026	1.G FE
0169999999 – Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)					11,797,485	11,815,000	11,766,329	11,802,044		8,425		8,425		11,810,470		(12,985)	(12,985)	238,909	XXX	XXX
0489999999 – Subtotal - Issuer Credit Obligations (Unaffiliated)					520,787,767	521,322,045	523,124,292	501,041,829	127,330	56,096		183,426		521,375,466		(594,499)	(594,499)	6,557,925	XXX	XXX
0509999997 – Subtotals - Issuer Credit Obligations - Part 4					520,787,767	521,322,045	523,124,292	501,041,829	127,330	56,096		183,426		521,375,466		(594,499)	(594,499)	6,557,925	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					520,787,767	521,322,045	523,124,292	501,041,829	127,330	56,096		183,426		521,375,466		(594,499)	(594,499)	6,557,925	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
36179U-Q7-0	GINNIE MAE II POOL	06/01/2026	PAYDOWN	XXX	40,481	40,481	43,467	40,765		(283)		(283)		40,481				867	04/01/2049	1.A
38376M-6Y-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN	XXX	162,370	162,370	155,469	156,888		5,482		5,482		162,370				1,662	02/01/2045	1.A
38380C-EJ-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN	XXX	13,586	13,586	14,443	13,886		(301)		(301)		13,586				142	03/01/2039	1.A
38380W-ZN-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN	XXX	3,761	3,761	3,869	3,795		(34)		(34)		3,761				40	09/01/2046	1.A
38383Y-KX-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN	XXX	73,000	73,000	71,574	71,819		1,181		1,181		73,000				1,368	11/01/2046	1.A
38384D-ET-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN	XXX	121,882	121,882	122,130	121,961		(79)		(79)		121,882				3,226	02/01/2059	1.A
38384D-GG-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN	XXX	521,866	521,866	520,867	521,417		448		448		521,866				11,565	09/01/2047	1.A
38384H-6B-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN	XXX	111,987	111,987	111,882	111,898		90		90		111,987				1,978	06/01/2050	1.A
38384Q-SG-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN	XXX	302,255	302,255	300,933	301,371		885		885		302,255				5,626	04/01/2052	1.A
38385J-YU-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/20/2026	PAYDOWN	XXX	71,430	71,430	71,899			(469)		(469)		71,430				1,138	11/20/2055	1.A
38385K-5V-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/20/2026	PAYDOWN	XXX	311,304	311,304	313,541			(2,238)		(2,238)		311,304				4,943	01/20/2056	1.A
38385K-6C-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/20/2026	PAYDOWN	XXX	65,618	65,618	66,110			(492)		(492)		65,618				1,072	01/20/2056	1.A
38385K-6L-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/20/2026	PAYDOWN	XXX	25,855	25,855	26,016			(162)		(162)		25,855				316	01/20/2056	1.A
38385L-CJ-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/20/2026	PAYDOWN	XXX	54,317	54,317	54,742			(424)		(424)		54,317				858	12/20/2055	1.A
38385L-U7-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/20/2026	PAYDOWN	XXX	28,354	28,354	28,354							28,354				396	01/20/2056	1.A
38385N-AE-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/20/2026	PAYDOWN	XXX	80,287	80,287	80,864			(577)		(577)		80,287				956	02/20/2056	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1019999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,988,353	1,988,353	1,986,160	1,343,800		3,027		3,027		1,988,353				36,153	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
3128MD-AD-5	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	3,045	3,045	3,082	3,045						3,045				42	11/01/2026	1.A
3128MD-KL-6	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	16,689	16,689	16,705	16,690						16,689				171	11/01/2027	1.A
3128MF-E7-9	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	12,580	12,580	12,508	12,573		8		8		12,580				133	06/01/2032	1.A
3128MF-EM-6	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	5,105	5,105	5,185	5,109		(4)		(4)		5,105				64	08/01/2030	1.A
3128MF-GN-2	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	7,315	7,315	7,429	7,319		(4)		(4)		7,315				90	06/01/2029	1.A
3128MF-J9-0	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	8,745	8,745	8,883	8,757		(12)		(12)		8,745				110	12/01/2031	1.A
3128MF-QP-6	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	39,092	39,092	39,459	39,123		(30)		(30)		39,092				574	08/01/2033	1.A
3128MM-SR-5	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	13,635	13,635	13,865	13,646		(11)		(11)		13,635				171	10/01/2029	1.A
3128MM-TP-8	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	14,982	14,982	15,235	14,999		(16)		(16)		14,982				188	06/01/2030	1.A
3128MM-U3-5	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	10,845	10,845	11,032	10,858		(13)		(13)		10,845				138	05/01/2031	1.A
3128MM-VG-5	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	22,331	22,331	22,216	22,321		10		10		22,331				232	10/01/2031	1.A
3128MM-VM-2	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	8,831	8,831	8,780	8,826		5		5		8,831				91	11/01/2031	1.A
3128MM-W8-2	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	20,028	20,028	20,306	20,047		(19)		(19)		20,028				249	12/01/2032	1.A
3128MM-XF-5	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	16,400	16,400	16,545	16,409		(9)		(9)		16,400				203	02/01/2033	1.A
3128PX-K9-6	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	334,449	334,449	331,261	333,048		1,401		1,401		334,449				4,080	12/01/2026	1.A
3128PX-VQ-6	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	267,898	267,898	265,240	266,681		1,217		1,217		267,898				3,307	01/01/2027	1.A
31294M-NS-6	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	278,411	278,411	276,255	277,145		1,266		1,266		278,411				3,327	04/01/2027	1.A
31307B-5M-8	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	25,732	25,732	25,756	25,733		(1)		(1)		25,732				270	05/01/2028	1.A
31307V-D3-7	FREDDIE MAC GOLD POOL	06/01/2026	PAYDOWN	XXX	16,902	16,902	17,141	16,922		(20)		(20)		16,902				210	12/01/2032	1.A
3132A8-MU-0	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	85,207	85,207	86,551	85,353		(147)		(147)		85,207				1,066	04/01/2031	1.A
3132A8-NT-2	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	25,531	25,531	25,943	25,582		(51)		(51)		25,531				327	08/01/2031	1.A
3132A8-Q8-5	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	57,997	57,997	58,906	58,117		(120)		(120)		57,997				737	03/01/2032	1.A
3132CJ-BR-3	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	387,629	387,629	392,716	389,630		(2,002)		(2,002)		387,629				8,937	08/01/2033	1.A
3132CJ-BZ-5	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	369,238	369,238	374,085	370,906		(1,667)		(1,667)		369,238				8,403	11/01/2033	1.A
3132CJ-CJ-0	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	491,405	491,405	499,006	493,934		(2,529)		(2,529)		491,405				10,231	08/01/2034	1.A
3132CX-4G-4	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	495,014	495,014	489,600	489,703		5,312		5,312		495,014				6,156	09/01/2030	1.A
3132DM-KC-8	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	40,333	40,333	43,705	40,777		(444)		(444)		40,333				854	03/01/2050	1.A
3132DV-LC-7	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	90,714	90,714	96,511	92,935		(2,221)		(2,221)		90,714				959	08/01/2050	1.A
3132DV-LF-0	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	59,191	59,191	62,928	60,699		(1,508)		(1,508)		59,191				621	10/01/2050	1.A
3132DW-N8-2	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	106,862	106,862	108,599			(1,737)		(1,737)		106,862				1,276	03/01/2055	1.A
3132DW-NX-7	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	118,335	118,335	120,258			(1,923)		(1,923)		118,335				1,413	02/01/2055	1.A
3133A4-BS-4	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	9,114	9,114	9,628	9,244		(130)		(130)		9,114				123	04/01/2050	1.A
3133A4-ST-4	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	6,205	6,205	6,432	6,245		(40)		(40)		6,205				65	05/01/2050	1.A
3133G9-AX-7	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	57,648	57,648	60,125	58,259		(611)		(611)		57,648				463	07/01/2035	1.A
3133GD-ZW-3	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	120,370	120,370	124,978	122,250		(1,880)		(1,880)		120,370				999	07/01/2036	1.A
3133GE-X4-5	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	89,143	89,143	91,971	90,104		(960)		(960)		89,143				776	09/01/2036	1.A
3133KG-6M-5	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	51,667	51,667	53,136	52,574		(908)		(908)		51,667				671	12/01/2049	1.A
3133KJ-4M-1	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	99,158	99,158	106,285	103,132		(3,973)		(3,973)		99,158				1,070	09/01/2050	1.A
3133KJ-MH-2	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	5,618	5,618	5,951	5,666		(48)		(48)		5,618				72	07/01/2050	1.A
3136A9-GX-0	FANNIE MAE REMICS	06/01/2026	PAYDOWN	XXX	138,907	138,907	136,237			2,670		2,670		138,907				630	10/01/2027	1.A
3136A9-V9-6	FANNIE MAE REMICS	06/01/2026	PAYDOWN	XXX	8,704	8,704	8,631	8,691		12		12		8,704				56	11/01/2042	1.A
3136AT-PN-8	FANNIE MAE REMICS	06/01/2026	PAYDOWN	XXX	12,335	12,335	12,857	12,544		(209)		(209)		12,335				186	09/01/2043	1.A
3136AV-6R-5	FANNIE MAE GRANTOR TRUST 2017-T1	05/01/2026	PAYDOWN	XXX	1,043	1,043	1,043	1,043						1,043				13	06/01/2027	1.A
3136AX-C4-5	FANNIE MAE REMICS	06/01/2026	PAYDOWN	XXX	11,314	11,314	11,918	11,522		(208)		(208)		11,314				149	06/01/2046	1.A
3136B2-TU-6	FANNIE MAE REMICS	06/01/2026	PAYDOWN	XXX	9,786	9,786	10,168	9,876		(90)		(90)		9,786				143	01/01/2047	1.A
3136BL-KF-6	FANNIE MAE REMICS	06/01/2026	PAYDOWN	XXX	24,786	24,786	24,366	24,588		198		198		24,786				150	02/01/2052	1.A
3136BL-KK-5	FANNIE MAE REMICS	06/01/2026	PAYDOWN	XXX	95,768	95,768	96,109	95,941		(173)		(173)		95,768				800	02/01/2052	1.A
3136BM-JF-6	FANNIE MAE REMICS	06/01/2026	PAYDOWN	XXX	60,900	60,900	60,997	60,943		(43)		(43)		60,900				527	01/01/2039	1.A
3136BR-TV-9	FANNIE MAE REMICS	06/01/2026	PAYDOWN	XXX	193,017	193,017	192,716	192,819		199		199		193,017				3,783	03/01/2044	1.A
3136BS-HM-0	FANNIE MAE REMICS	06/01/2026	PAYDOWN	XXX	394,647	394,647	397,607			(2,960)		(2,960)		394,647				2,692	08/01/2050	1.A
3136BT-L2-7	FANNIE MAE REMICS	06/25/2026	PAYDOWN	XXX	247,399	247,399	250,569			(3,170)		(3,170)		247,399				5,017	12/25/2054	1.A
3136BY-UC-4	FANNIE MAE REMICS	06/01/2026	PAYDOWN	XXX	56,102	56,102	55,940			162		162		56,102				613	04/01/2048	1.A
3137AM-Q5-9	FREDDIE MAC REMICS	06/01/2026	PAYDOWN	XXX	37,821	37,821	41,296	38,993		(1,172)		(1,172)		37,821				546	01/01/2041	1.A
3137F6-6V-4	FREDDIE MAC REMICS	06/01/2026	PAYDOWN	XXX	28,701	28,701	29,051	28,835		(134)		(134)		28,701				119	05/01/2041	1.A
3137F7-T2-1	FREDDIE MAC REMICS	06/01/2026	PAYDOWN	XXX	158,639	158,639	154,995	156,861		1,777		1,777		158,639				662	07/01/2039	1.A
3137FB-3M-6	FREDDIE MAC REMICS	06/01/2026	PAYDOWN	XXX	121,904	121,904	120,219			1,686		1,686		121,904				675	03/01/2045	1.A
3137FC-5R-1	FREDDIE MAC REMICS	06/01/2026	PAYDOWN	XXX	60,816	60,816	58,535	59,052		1,764		1,764		60,816				719	08/01/2045	1.A
3137FJ-X7-9	FREDDIE MAC REMICS	06/01/2026	PAYDOWN	XXX	23,109	23,109	25,217	23,665		(556)		(556)		23,109				390	03/01/2036	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	10	11	12	13	14	15	16	17	18	19	20	21
									Change in Book / Adjusted Carrying Value											
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
3137H5-WR-4	FREDDIE MAC REMICS	06/01/2026	PAYDOWN	XXX	63,415	63,415	63,098	63,213		203		203		63,415				466	02/01/2052	1.A
3137HC-QG-0	FREDDIE MAC REMICS	06/01/2026	PAYDOWN	XXX	266,627	266,627	253,212	255,694		10,933		10,933		266,627				3,227	03/01/2044	1.A
3137HD-2A-7	FREDDIE MAC REMICS	06/01/2026	PAYDOWN	XXX	317,267	317,267	316,746	316,962		305		305		317,267				6,293	01/01/2044	1.A
3137HP-7A-5	FREDDIE MAC REMICS	06/01/2026	PAYDOWN	XXX	102,735	102,735	101,820			915		915		102,735				1,011	12/01/2055	1.A
3137HP-R7-0	FREDDIE MAC REMICS	06/01/2026	PAYDOWN	XXX	156,380	156,380	156,343			37		37		156,380				1,551	03/01/2053	1.A
3137HQ-6Z-9	FREDDIE MAC REMICS	06/01/2026	PAYDOWN	XXX	47,258	47,258	46,874			384		384		47,258				538	06/01/2055	1.A
3138AU-QT-7	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	106,738	106,738	106,091	106,440		298		298		106,738				1,541	10/01/2026	1.A
3138E2-MD-4	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	8,205	8,205	8,352	8,206		(1)		(1)		8,205				102	01/01/2027	1.A
3138E7-TW-4	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	270,834	270,834	267,735	269,331		1,503		1,503		270,834				3,348	02/01/2027	1.A
3138EH-JU-7	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	2,000	2,000	2,118	2,000						2,000				30	11/01/2026	1.A
3138EK-NU-5	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	14,359	14,359	14,588	14,363		(4)		(4)		14,359				179	11/01/2027	1.A
3138EL-KP-7	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	372,120	372,120	367,818	369,900		2,221		2,221		372,120				4,610	04/01/2027	1.A
3138ER-CB-4	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	20,869	20,869	21,221	20,895		(26)		(26)		20,869				262	09/01/2031	1.A
3138LA-GP-8	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	80,887	80,887	82,037	81,015		(128)		(128)		80,887				1,133	06/01/2030	1.A
3138LA-LZ-0	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	36,230	36,230	37,198	36,354		(124)		(124)		36,230				515	09/01/2030	1.A
3138LG-G8-3	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	37,976	37,976	36,932	37,792		184		184		37,976				490	12/01/2031	1.A
3138LG-JW-7	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	10,652	10,652	10,817	10,684		(32)		(32)		10,652				155	03/01/2032	1.A
3138LH-HD-9	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	47,138	47,138	47,696	47,241		(103)		(103)		47,138				675	02/01/2032	1.A
3138LJ-D9-8	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	1,314	1,314	1,314	1,314						1,314				17	07/01/2029	1.A
3138LJ-UN-8	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	6,500	6,500	6,496	6,500		1		1		6,500				82	07/01/2029	1.A
3138WB-B6-1	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	13,483	13,483	13,689	13,491		(8)		(8)		13,483				169	03/01/2029	1.A
3138WD-HS-3	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	29,539	29,539	30,419	29,618		(79)		(79)		29,539				363	11/01/2029	1.A
3138WH-P4-8	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	24,973	24,973	24,837	24,962		11		11		24,973				265	08/01/2031	1.A
3138WJ-C8-9	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	35,725	35,725	35,547	35,708		17		17		35,725				376	10/01/2031	1.A
3138WK-R8-0	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	81,994	81,994	84,544	82,294		(299)		(299)		81,994				1,027	04/01/2032	1.A
3138YD-4J-5	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	29,316	29,316	29,270	29,313		3		3		29,316				298	05/01/2030	1.A
3140GV-2P-9	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	14,476	14,476	14,397	14,471		5		5		14,476				149	12/01/2032	1.A
3140J5-XZ-7	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	695,731	695,731	686,636	686,810		8,922		8,922		695,731				7,201	03/01/2031	1.A
3140J7-MD-4	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	32,096	32,096	32,121	32,097		(1)		(1)		32,096				335	03/01/2029	1.A
3140J7-MF-9	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	15,311	15,311	15,588	15,331		(20)		(20)		15,311				190	09/01/2030	1.A
3140J7-SZ-9	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	15,197	15,197	15,456	15,222		(26)		(26)		15,197				189	02/01/2032	1.A
3140J9-GJ-4	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	11,658	11,658	11,340	11,650		8		8		11,658				119	06/01/2028	1.A
3140KE-QH-4	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	20,680	20,680	21,191	20,803		(123)		(123)		20,680				124	09/01/2035	1.A
3140KG-5R-0	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	10,684	10,684	11,227	10,874		(190)		(190)		10,684				125	08/01/2050	1.A
3140KG-SF-1	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	10,640	10,640	11,036	10,692		(52)		(52)		10,640				88	06/01/2035	1.A
3140KP-JP-9	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	36,747	36,747	37,998	37,308		(561)		(561)		36,747				307	09/01/2050	1.A
3140KT-T9-6	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	130,291	130,291	133,630	131,461		(1,170)		(1,170)		130,291				1,085	03/01/2036	1.A
3140QF-S2-6	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	30,979	30,979	32,654	31,419		(440)		(440)		30,979				346	11/01/2050	1.A
3140X5-QP-1	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	52,877	52,877	53,889	53,043		(165)		(165)		52,877				553	01/01/2035	1.A
3140X6-4H-1	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	54,727	54,727	57,899	55,387		(660)		(660)		54,727				684	11/01/2034	1.A
3140X6-XZ-9	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	3,983	3,983	4,206	4,028		(45)		(45)		3,983				54	06/01/2050	1.A
3140X7-2Z-1	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	60,866	60,866	63,292	61,302		(436)		(436)		60,866				528	09/01/2035	1.A
3140X7-4F-3	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	54,736	54,736	57,233	55,445		(709)		(709)		54,736				442	10/01/2035	1.A
3140X7-JL-4	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	197,746	197,746	205,965	199,398		(1,651)		(1,651)		197,746				1,608	07/01/2035	1.A
3140X8-PQ-4	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	19,083	19,083	19,960	19,326		(243)		(243)		19,083				157	11/01/2035	1.A
3140X8-W4-5	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	4,061	4,061	4,324	4,123		(61)		(61)		4,061				52	12/01/2050	1.A
3140X9-V5-1	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	37,842	37,842	39,321	38,320		(478)		(478)		37,842				313	02/01/2036	1.A
3140XE-CK-8	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	160,817	160,817	160,063	160,356		461		461		160,817				2,073	08/01/2051	1.A
3140XF-XG-1	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	23,179	23,179	23,422	23,318		(139)		(139)		23,179				336	02/01/2052	1.A
3140XF-ZZ-7	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	94,526	94,526	98,470	96,526		(2,000)		(2,000)		94,526				1,488	02/01/2052	1.A
3140XM-3Z-7	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	168,944	168,944	168,152	168,619		325		325		168,944				3,548	10/01/2033	1.A
3140XP-G2-9	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	294,877	294,877	293,495	294,300		577		577		294,877				6,382	03/01/2034	1.A
3140XP-G3-7	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	312,490	312,490	317,129	314,382		(1,892)		(1,892)		312,490				7,364	02/01/2034	1.A
31410L-UG-5	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	44,867	44,867	45,225	44,905		(38)		(38)		44,867				463	06/01/2032	1.A
31410L-V5-8	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	5,880	5,880	5,904	5,880						5,880				84	11/01/2027	1.A
31417G-3W-4	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	10,916	10,916	10,601	10,903		13		13		10,916				113	07/01/2028	1.A
31418C-PK-4	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	21,625	21,625	21,949	21,647		(22)		(22)		21,625				270	09/01/2032	1.A
31418C-QL-1	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	83,819	83,819	82,483	82,917		902		902		83,819				875	10/01/2027	1.A
31418C-WA-8	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	32,841	32,841	33,411	32,881		(40)		(40)		32,841				484	04/01/2033	1.A
31418D-BA-9	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	9,435	9,435	9,640	9,438		(3)		(3)		9,435				139	04/01/2034	1.A
31418D-EH-1	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	11,025	11,025	11,293	11,030		(5)		(5)		11,025				137	08/01/2029	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
31418D-MD-1	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	77,755	77,755	79,274	77,799		(44)		(44)		77,755				810	03/01/2035	1.A
31418D-N6-5	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	24,898	24,898	25,695	24,965		(67)		(67)		24,898				208	05/01/2035	1.A
31418D-RR-5	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	129,929	129,929	134,320	130,443		(514)		(514)		129,929				1,089	08/01/2035	1.A
31418D-RW-4	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	29,165	29,165	30,233	29,481		(315)		(315)		29,165				245	08/01/2050	1.A
31418D-TM-4	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	53,711	53,711	55,700	54,052		(341)		(341)		53,711				449	10/01/2035	1.A
31418D-UD-2	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	101,861	101,861	105,697	102,675		(814)		(814)		101,861				849	11/01/2035	1.A
31418F-GY-7	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	157,466	157,466	159,840			(2,374)		(2,374)		157,466				1,898	02/01/2055	1.A
31418F-PH-4	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	150,463	150,463	153,956			(3,493)		(3,493)		150,463				1,139	09/01/2055	1.A
31418F-QG-5	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	68,359	68,359	69,823			(1,464)		(1,464)		68,359				491	10/01/2055	1.A
31418F-T6-4	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	443,119	443,119	449,701			(6,582)		(6,582)		443,119				5,980	02/01/2056	1.A
31418F-TB-3	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	91,140	91,140	92,628			(1,488)		(1,488)		91,140				1,199	01/01/2056	1.A
31418F-TH-0	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	117,524	117,524	119,167			(1,644)		(1,644)		117,524				1,528	01/01/2041	1.A
31418F-UY-1	FANNIE MAE POOL	06/01/2026	PAYDOWN	XXX	172,280	172,280	175,418			(3,138)		(3,138)		172,280				2,330	03/01/2056	1.A
3142J6-DZ-3	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	14,139	14,139	14,268			(128)		(128)		14,139				111	05/01/2056	1.A
3142JC-A3-4	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	136,567	136,567	138,418			(1,851)		(1,851)		136,567				1,544	09/01/2040	1.A
3142JC-B8-2	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	137,342	137,342	139,263			(1,921)		(1,921)		137,342				1,705	02/01/2041	1.A
3142JC-BA-7	FREDDIE MAC POOL	06/01/2026	PAYDOWN	XXX	141,069	141,069	143,003			(1,934)		(1,934)		141,069				1,621	10/01/2040	1.A
1039999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					12,592,065	12,592,065	12,686,484	9,468,051		(25,924)		(25,924)		12,592,065				167,063	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)																				
3136AN-6U-6	FANNIE MAE-ACES	06/01/2026	PAYDOWN	XXX	28,025	28,025	28,729	28,054		(29)		(29)		28,025				405	04/01/2027	1.A
3136B2-6W-7	FANNIE MAE-ACES	06/01/2026	PAYDOWN	XXX	3,124	3,124	3,382	3,204		(80)		(80)		3,124				48	08/01/2030	1.A
3136B4-KB-3	FANNIE MAE-ACES	06/01/2026	PAYDOWN	XXX	16,342	16,342	17,154	16,511		(169)		(169)		16,342				196	02/01/2029	1.A
3137F4-D4-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN	XXX	11,956	11,956	12,746	12,058		(102)		(102)		11,956				179	01/01/2028	1.A
1049999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					59,447	59,447	62,011	59,827		(380)		(380)		59,447				828	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																				
00040D-AC-7	A&D MORTGAGE TRUST 2026-NQM1	06/01/2026	PAYDOWN	XXX	40,027	40,027	39,932			95		95		40,027				342	02/01/2071	1.A FE
03466J-AA-7	ANGEL OAK MORTGAGE TRUST 2024-9	06/01/2026	PAYDOWN	XXX	143,974	143,974	143,972	143,973		1		1		143,974				3,090	09/01/2069	1.A FE
10570Y-AH-7	BRAVO RESIDENTIAL FUNDING TRUST SERIES 2	06/13/2026	PAYDOWN	XXX	1,215	1,215	1,215							1,215				8	06/01/2066	1.A FE
12570S-AE-3	CLIP 2026-NQM1 TRUST	06/01/2026	PAYDOWN	XXX	43,274	43,274	43,274							43,274				319	05/01/2071	1.A FE
16160B-AB-3	CHASE HOME LENDING MORTGAGE TRUST 2025-1	06/01/2026	PAYDOWN	XXX	204,530	204,530	206,543			(2,013)		(2,013)		204,530				2,409	07/01/2056	1.A FE
16160E-AJ-0	CHASE HOME LENDING MORTGAGE TRUST SERIES	06/01/2026	PAYDOWN	XXX	53,180	53,180	53,336			(155)		(155)		53,180				736	12/01/2056	1.A FE
161938-AK-1	CHASE HOME LENDING MORTGAGE TRUST SERIES	06/01/2026	PAYDOWN	XXX	44,451	44,451	44,359			91		91		44,451				336	01/01/2057	1.A FE
227924-AE-7	CROSS 2026-NQM2 MORTGAGE TRUST	06/01/2026	PAYDOWN	XXX	251,075	251,075	251,071			5		5		251,075				3,068	03/01/2061	1.A FE
227925-AA-2	CROSS 2026-NQM3 MORTGAGE TRUST	06/01/2026	PAYDOWN	XXX	90,201	90,201	90,045			155		155		90,201				627	03/01/2071	1.A FE
24380N-AD-1	DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 202	06/01/2026	PAYDOWN	XXX	105,056	105,056	101,321	102,266		2,790		2,790		105,056				1,704	05/01/2065	1.A FE
26846J-AF-8	EFMT 2026-NQM3	06/01/2026	PAYDOWN	XXX	85,066	85,066	85,065							85,066				868	03/01/2071	1.A FE
31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE TRUST 2022-	06/01/2026	PAYDOWN	XXX	64,297	64,297	64,029	64,116		181		181		64,297				1,135	04/01/2067	1.A
36169K-AA-4	GCAT 2022-NQM2 TRUST	06/01/2026	PAYDOWN	XXX	43,564	43,564	43,361	43,432		132		132		43,564				748	02/01/2067	1.A
403972-AC-6	HOMES 2026-AFC1 TRUST	06/01/2026	PAYDOWN	XXX	88,253	88,253	88,252			1		1		88,253				1,094	02/01/2061	1.A FE
43761F-AD-7	HOMES 2026-INV1 TRUST	06/01/2026	PAYDOWN	XXX	298,302	298,302	298,300			3		3		298,302				4,875	08/01/2060	1.A FE
46654U-BC-8	JP MORGAN MORTGAGE TRUST 2022-3	06/01/2026	PAYDOWN	XXX	105,813	105,813	99,531	100,418		5,395		5,395		105,813				1,416	08/01/2052	1.A
46660D-AE-5	JP MORGAN MORTGAGE TRUST 2026-NQM1	06/01/2026	PAYDOWN	XXX	261,002	261,002	261,001							261,002				3,934	06/01/2066	1.A FE
61779J-AC-3	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	06/01/2026	PAYDOWN	XXX	75,491	75,491	75,520			(29)		(29)		75,491				1,285	09/01/2070	1.A FE
64831H-AM-5	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2023	06/01/2026	PAYDOWN	XXX	174,963	174,963	178,189	177,247		(2,284)		(2,284)		174,963				4,748	10/01/2063	1.A
67118T-AA-2	OBX 2024-NQM4 TRUST	06/01/2026	PAYDOWN	XXX	96,013	96,013	96,011	96,012		1		1		96,013				2,329	01/01/2064	1.A
67124A-AC-1	OBX 2026-R1 TRUST	06/01/2026	PAYDOWN	XXX	97,468	97,468	97,466			2		2		97,468				1,179	01/01/2063	1.A FE
67124D-AF-8	OBX 2026-NQM5 TRUST	06/01/2026	PAYDOWN	XXX	245,390	245,390	245,389			1		1		245,390				2,254	01/01/2066	1.A FE
67124E-AC-3	OBX 2026-NQM6 TRUST	06/01/2026	PAYDOWN	XXX	181,400	181,400	181,397			4		4		181,400				1,116	04/02/2066	1.A FE
67124F-AF-3	OBX 2026-NQM4 TRUST	06/01/2026	PAYDOWN	XXX	82,242	82,242	82,240			1		1		82,242				801	02/01/2066	1.A FE
69383X-AF-6	PMT LOAN TRUST 2026-CNF3	06/01/2026	PAYDOWN	XXX	32,247	32,247	31,962			285		285		32,247				251	04/01/2057	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
69383Y-AE-7	PRKCM 2026-AFC2 TRUST	06/01/2026	PAYDOWN	XXX	97,520	97,520	97,518			1		1		97,520				1,060	04/01/2061	1.A FE
69393J-AE-8	PRKCM 2026-AFC3 TRUST	06/01/2026	PAYDOWN	XXX	25,452	25,452	25,452							25,452				176	04/07/2061	1.A FE
73015J-AA-6	PMT LOAN TRUST 2025-INV2	06/01/2026	PAYDOWN	XXX	159,126	159,126	162,650	162,596		(3,470)		(3,470)		159,126				3,804	02/01/2056	1.A
74389B-AC-5	PROVIDENT FUNDING MORTGAGE TRUST 2024-1	06/01/2026	PAYDOWN	XXX	8,153	8,153	8,162			(9)		(9)		8,153				37	12/01/2054	1.A FE
75409U-AB-8	RATE MORTGAGE TRUST 2024-J3	06/01/2026	PAYDOWN	XXX	232,643	232,643	233,370	232,934		(291)		(291)		232,643				4,943	10/01/2054	1.A
78398M-AA-5	SG RESIDENTIAL MORTGAGE TRUST 2026-3	06/01/2026	PAYDOWN	XXX	4,100	4,100	4,100							4,100				23	04/01/2066	1.A FE
80262C-AA-6	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	06/01/2026	PAYDOWN	XXX	440,107	440,107	441,173			(1,066)		(1,066)		440,107				3,821	08/01/2065	1.A FE
802635-AC-6	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	06/01/2026	PAYDOWN	XXX	8,425	8,425	8,420			4		4		8,425				39	05/01/2066	1.A FE
81750V-AD-5	SEQUOIA MORTGAGE TRUST 2026-6	06/01/2026	PAYDOWN	XXX	19,617	19,617	19,681			(64)		(64)		19,617				90	06/01/2056	1.A FE
89172H-AE-7	TOWD POINT MORTGAGE TRUST 2015-3	06/01/2026	PAYDOWN	XXX	402,936	402,936	385,779	388,275		14,661		14,661		402,936				7,002	03/01/2054	1.A
89175J-AA-8	TOWD POINT MORTGAGE TRUST 2017-6	06/01/2026	PAYDOWN	XXX	376,013	376,013	362,177	363,697		12,316		12,316		376,013				4,386	10/01/2057	1.A
89175M-AA-1	TOWD POINT MORTGAGE TRUST 2018-3	06/01/2026	PAYDOWN	XXX	85,989	85,989	82,832	83,242		2,747		2,747		85,989				1,345	05/01/2058	1.A
89176L-AA-2	TOWD POINT MORTGAGE TRUST 2018-6	06/01/2026	PAYDOWN	XXX	68,830	68,830	68,873	68,862		(32)		(32)		68,830				1,009	03/01/2058	1.A
89176U-AN-4	TOWD POINT MORTGAGE TRUST 2020-2	06/01/2026	PAYDOWN	XXX	72,152	72,152	63,832	64,825		7,327		7,327		72,152				483	04/01/2060	1.A
89178W-AU-2	TOWD POINT MORTGAGE TRUST 2020-1	06/01/2026	PAYDOWN	XXX	141,966	141,966	132,805	133,849		8,117		8,117		141,966				1,640	01/01/2060	1.A
92490G-AF-5	VERUS SECURITIZATION TRUST 2026-2	06/01/2026	PAYDOWN	XXX	313,031	313,031	313,031							313,031				3,858	02/01/2071	1.A FE
924928-AA-2	VERUS SECURITIZATION TRUST 2025-3	06/01/2026	PAYDOWN	XXX	234,298	234,298	235,469	235,208		(910)		(910)		234,298				5,369	05/01/2070	1.A
924931-AA-6	VERUS SECURITIZATION TRUST 2025-7	06/01/2026	PAYDOWN	XXX	305,464	305,464	305,646	305,631		(167)		(167)		305,464				6,339	08/01/2070	1.A FE
92540X-AA-9	VERUS SECURITIZATION TRUST 2025-5	06/01/2026	PAYDOWN	XXX	386,220	386,220	386,341	386,319		(99)		(99)		386,220				8,271	06/01/2070	1.A
92540Y-AA-7	VERUS SECURITIZATION TRUST 2025-6	06/01/2026	PAYDOWN	XXX	325,482	325,482	325,991	325,930		(448)		(448)		325,482				7,326	07/01/2070	1.A
1059999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					6,616,018	6,616,018	6,566,083	3,478,832		43,279		43,279		6,616,018				101,693	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)																				
08162C-AB-6	BENCHMARK 2018-B6 MORTGAGE TRUST	06/01/2026	PAYDOWN	XXX	215,309	215,309	216,266	216,112		(803)		(803)		215,309				4,633	10/01/2051	1.A
48128K-AS-0	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU	06/01/2026	PAYDOWN	XXX	6,878	6,878	6,750	6,774		104		104		6,878				89	07/01/2050	1.A
1079999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					222,187	222,187	223,016	222,886		(699)		(699)		222,187				4,722	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)																				
06744N-BQ-9	BARDOT CLO LTD	04/22/2026	PAYDOWN	XXX	197,861	197,861	197,845			16		16		197,861				2,300	10/22/2032	1.A FE
1099999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					197,861	197,861	197,845			16		16		197,861				2,300	XXX	XXX
Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)																				
02008F-AC-8	ALLY AUTO RECEIVABLES TRUST 2024-1	06/15/2026	PAYDOWN	XXX	422,852	422,852	422,790	422,835		17		17		422,852				8,849	12/15/2028	1.A FE
02008K-AB-9	ALLY AUTO RECEIVABLES TRUST 2025-1	06/15/2026	PAYDOWN	XXX	1,188,314	1,188,314	1,188,221	1,188,237		78		78		1,188,314				19,850	07/17/2028	1.A FE
05594B-AB-2	BOFA AUTO TRUST 2025-1	06/20/2026	PAYDOWN	XXX	123,483	123,483	123,474	123,478		4		4		123,483				2,297	11/22/2027	1.A FE
096919-AD-7	BMW VEHICLE OWNER TRUST 2024-A	06/25/2026	PAYDOWN	XXX	342,083	342,083	342,031	342,065		18		18		342,083				7,316	02/26/2029	1.A FE
096924-AB-1	BMW VEHICLE OWNER TRUST 2025-A	06/25/2026	PAYDOWN	XXX	351,908	351,908	351,784	351,850		57		57		351,908				6,465	10/25/2027	1.A FE
105926-AA-7	BRAVO RESIDENTIAL FUNDING TRUST 2026-CES	06/01/2026	PAYDOWN	XXX	18,049	18,049	18,049							18,049				134	04/01/2056	1.A FE
14043Y-AB-1	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	06/15/2026	PAYDOWN	XXX	1,143,701	1,143,701	1,143,656	1,143,660		41		41		1,143,701				19,956	01/16/2029	1.A FE
14043Y-AC-9	CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	06/15/2026	PAYDOWN	XXX	953,084	953,084	953,084	953,084						953,084				17,549	01/16/2029	1.A FE
14290D-AC-5	CARMAX AUTO OWNER TRUST 2024-4	06/15/2026	PAYDOWN	XXX	8,074	8,074	8,155	8,154		(80)		(80)		8,074				186	10/15/2029	1.A FE
14290F-AB-2	CARMAX AUTO OWNER TRUST 2025-3	06/15/2026	PAYDOWN	XXX	72,704	72,704	72,702	72,703		2		2		72,704				1,322	08/15/2028	1.A FE
14318D-AC-3	CARMAX AUTO OWNER TRUST 2023-1	06/15/2026	PAYDOWN	XXX	415,169	415,169	414,599	415,044		124		124		415,169				8,126	10/15/2027	1.A FE
14319E-AE-6	CARMAX AUTO OWNER TRUST 2024-2	06/15/2026	PAYDOWN	XXX	162,349	162,349	164,506	163,999		(1,650)		(1,650)		162,349				3,677	01/16/2029	1.A FE
14320A-AB-7	CARMAX AUTO OWNER TRUST 2025-2	06/15/2026	PAYDOWN	XXX	121,161	121,161	121,159	121,160		1		1		121,161				2,297	07/17/2028	1.A FE
14320A-AC-5	CARMAX AUTO OWNER TRUST 2025-2	06/15/2026	PAYDOWN	XXX	313,348	313,348	313,348	313,348						313,348				5,778	07/17/2028	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 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
14320H-AC-0	CARMAX AUTO OWNER TRUST 2025-4	06/15/2026	PAYDOWN	XXX	237,147	237,147	237,147	237,147						237,147				4,575	03/15/2029	1.A FE
14688A-AB-3	CARVANA AUTO RECEIVABLES TRUST 2025-P3	06/10/2026	PAYDOWN	XXX	890,809	890,809	890,771	890,777		32		32		890,809				14,991	02/12/2029	1.A FE
14689M-AB-6	CARVANA AUTO RECEIVABLES TRUST 2025-P1	06/10/2026	PAYDOWN	XXX	713,344	713,344	713,334	713,339		4		4		713,344				12,321	06/12/2028	1.A FE
146919-AC-9	CARVANA AUTO RECEIVABLES TRUST 2024-P3	06/10/2026	PAYDOWN	XXX	50,540	50,540	50,410	50,461		79		79		50,540				897	10/10/2029	1.A FE
16144B-AC-2	CHASE AUTO OWNER TRUST 2024-1	06/25/2026	PAYDOWN	XXX	288,354	288,354	288,335	288,348		6		6		288,354				6,129	05/25/2029	1.A FE
16144C-AC-0	CHASE AUTO OWNER TRUST 2024-2	06/25/2026	PAYDOWN	XXX	578,168	578,168	578,098	578,145		24		24		578,168				13,128	06/25/2029	1.A FE
16144Y-AC-2	CHASE AUTO OWNER TRUST 2024-4	06/25/2026	PAYDOWN	XXX	487,277	487,277	490,060	489,449		(2,172)		(2,172)		487,277				9,964	07/25/2029	1.A FE
254683-CZ-6	DISCOVER CARD EXECUTION NOTE TRUST	06/15/2026	PAYDOWN	XXX	3,000,000	3,000,000	3,015,820	3,015,026		(15,026)		(15,026)		3,000,000				73,950	06/15/2028	1.A FE
29374G-AC-5	ENTERPRISE FLEET FINANCING 2022-4 LLC	06/20/2026	PAYDOWN	XXX	42,096	42,096	42,706	42,484		(389)		(389)		42,096				1,091	10/22/2029	1.A FE
29375U-AB-5	ENTERPRISE FLEET FINANCING 2025-3 LLC	06/20/2026	PAYDOWN	XXX	266,380	266,380	266,367	266,371		9		9		266,380				5,108	04/20/2028	1.A FE
34528Q-HV-9	FORD CREDIT FLOORPLAN MASTER OWNER TRUST	05/15/2026	PAYDOWN	XXX	10,500,000	10,500,000	10,545,820	10,528,297		(28,297)		(28,297)		10,500,000				215,250	05/15/2028	1.A FE
34531Q-AD-1	FORD CREDIT AUTO OWNER TRUST 2024-B	06/15/2026	PAYDOWN	XXX	514,034	514,034	514,030	514,033		2		2		514,034				10,776	04/15/2029	1.A FE
34532B-AB-7	FORD CREDIT AUTO OWNER TRUST 2025-B	06/15/2026	PAYDOWN	XXX	195,927	195,927	195,920	195,922		5		5		195,927				3,243	06/15/2028	1.A FE
34532B-AC-5	FORD CREDIT AUTO OWNER TRUST 2025-B	06/15/2026	PAYDOWN	XXX	458,308	458,308	458,308	458,308						458,308				7,955	06/15/2028	1.A FE
34532U-AB-5	FORD CREDIT AUTO OWNER TRUST 2024-C	06/15/2026	PAYDOWN	XXX	592,241	592,241	592,217	592,235		6		6		592,241				10,558	08/15/2027	1.A FE
34535E-AD-4	FORD CREDIT AUTO OWNER TRUST 2024-A	06/15/2026	PAYDOWN	XXX	488,247	488,247	488,165	488,223		24		24		488,247				10,223	12/15/2028	1.A FE
34535K-AB-4	FORD CREDIT AUTO OWNER TRUST 2025-A	06/15/2026	PAYDOWN	XXX	2,031,092	2,031,092	2,030,972	2,031,036		56		56		2,031,092				37,257	12/15/2027	1.A FE
362549-AB-3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	06/16/2026	PAYDOWN	XXX	73,086	73,086	73,084	73,085		1		1		73,086				1,335	02/16/2028	1.A FE
362955-AB-2	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	06/16/2026	PAYDOWN	XXX	1,536,199	1,536,199	1,536,559	1,536,414		(214)		(214)		1,536,199				28,228	01/18/2028	1.A FE
379957-AB-9	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	06/16/2026	PAYDOWN	XXX	1,454,025	1,454,025	1,453,939	1,453,965		60		60		1,454,025				26,033	06/16/2028	1.A FE
38013J-AD-5	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	06/16/2026	PAYDOWN	XXX	302,563	302,563	302,788	302,665		(102)		(102)		302,563				5,827	02/16/2028	1.A FE
38013K-AD-2	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	06/16/2026	PAYDOWN	XXX	838,622	838,622	838,493	838,574		48		48		838,622				17,808	04/16/2029	1.A FE
38014A-AC-5	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	05/18/2026	PAYDOWN	XXX	243,860	243,860	244,012	243,946		(86)		(86)		243,860				3,798	10/18/2027	1.A FE
412922-AC-0	HARLEY-DAVIDSON MOTORCYCLE TRUST 2024-A	06/15/2026	PAYDOWN	XXX	632,725	632,725	632,692	632,714		11		11		632,725				14,028	03/15/2029	1.A FE
437918-AC-9	HONDA AUTO RECEIVABLES 2024-1 OWNER TRUS	06/15/2026	PAYDOWN	XXX	1,206,876	1,206,876	1,209,427	1,208,353		(1,477)		(1,477)		1,206,876				25,943	08/15/2028	1.A FE
437921-AB-5	HONDA AUTO RECEIVABLES 2025-2 OWNER TRUS	06/15/2026	PAYDOWN	XXX	145,817	145,817	145,804	145,810		7		7		145,817				2,592	01/18/2028	1.A FE
437921-AC-3	HONDA AUTO RECEIVABLES 2025-2 OWNER TRUS	06/15/2026	PAYDOWN	XXX	373,889	373,889	373,889	373,889						373,889				6,573	01/18/2028	1.A FE
437930-AC-4	HONDA AUTO RECEIVABLES 2024-2 OWNER TRUS	06/18/2026	PAYDOWN	XXX	876,452	876,452	876,345	876,418		34		34		876,452				19,080	11/20/2028	1.A FE
43813Q-AB-5	HONDA AUTO RECEIVABLES 2025-3 OWNER TRUS	06/21/2026	PAYDOWN	XXX	894,311	894,311	894,242	894,262		49		49		894,311				15,484	03/21/2028	1.A FE
43813Q-AC-3	HONDA AUTO RECEIVABLES 2025-3 OWNER TRUS	06/22/2026	PAYDOWN	XXX	1,848,425	1,848,425	1,848,425	1,848,425						1,848,425				31,210	03/21/2028	1.A FE
43813Y-AC-6	HONDA AUTO RECEIVABLES 2024-3 OWNER TRUS	06/21/2026	PAYDOWN	XXX	227,890	227,890	227,854	227,876		14		14		227,890				4,294	03/21/2029	1.A FE
43814X-AB-9	HONDA AUTO RECEIVABLES 2025-4 OWNER TRUS	06/15/2026	PAYDOWN	XXX	169,980	169,980	169,970	169,971		9		9		169,980				3,354	06/15/2028	1.A FE
446144-AE-7	HUNTINGTON AUTO TRUST 2024-1	06/15/2026	PAYDOWN	XXX	123,653	123,653	123,649	123,652		1		1		123,653				2,669	01/16/2029	1.A FE
44891X-AB-3	HYUNDAI AUTO RECEIVABLES TRUST 2025-D	06/15/2026	PAYDOWN	XXX	66,109	66,109	66,102	66,103		6		6		66,109				1,332	11/15/2028	1.A FE
448973-AD-9	HYUNDAI AUTO RECEIVABLES TRUST 2024-A	06/15/2026	PAYDOWN	XXX	756,147	756,147	755,980	756,094		53		53		756,147				15,601	02/15/2029	1.A FE

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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
448979-AD-6	HYUNDAI AUTO RECEIVABLES TRUST 2023-A	04/15/2026	PAYDOWN	XXX	60,347	60,347	59,911	60,292		56		56		60,347				921	04/15/2027	1.A FE
44934Q-AB-7	HYUNDAI AUTO RECEIVABLES TRUST 2024-B	04/15/2026	PAYDOWN	XXX	29,310	29,310	29,309	29,310						29,310				503	06/15/2027	1.A FE
44934Q-AD-3	HYUNDAI AUTO RECEIVABLES TRUST 2024-B	06/15/2026	PAYDOWN	XXX	176,915	176,915	176,889	176,905		10		10		176,915				3,622	03/15/2029	1.A FE
44935C-AB-7	HYUNDAI AUTO RECEIVABLES TRUST 2025-A	06/15/2026	PAYDOWN	XXX	1,855,304	1,855,304	1,855,272	1,855,289		15		15		1,855,304				33,308	12/15/2027	1.A FE
44935J-AB-2	HYUNDAI AUTO RECEIVABLES TRUST 2025-C	06/15/2026	PAYDOWN	XXX	797,753	797,753	797,681	797,653		100		100		797,753				13,450	07/17/2028	1.A FE
44935J-AC-0	HYUNDAI AUTO RECEIVABLES TRUST 2025-C	06/15/2026	PAYDOWN	XXX	1,597,788	1,597,788	1,597,788	1,597,788						1,597,788				27,954	07/17/2028	1.A FE
44935X-AB-1	HYUNDAI AUTO RECEIVABLES TRUST 2025-B	06/15/2026	PAYDOWN	XXX	1,265,385	1,265,385	1,265,364	1,265,371		14		14		1,265,385				23,387	08/15/2028	1.A FE
505912-AB-1	LAD AUTO RECEIVABLES TRUST 2025-2	06/15/2026	PAYDOWN	XXX	1,818,057	1,818,057	1,818,002	1,818,017		40		40		1,818,057				32,227	07/17/2028	1.A FE
58769F-AC-9	MERCEDES-BENZ AUTO RECEIVABLES TRUST 202	06/15/2026	PAYDOWN	XXX	128,181	128,181	129,803	129,120		(939)		(939)		128,181				3,127	11/15/2028	1.A FE
58770A-AC-7	MERCEDES-BENZ AUTO RECEIVABLES TRUST 202	06/15/2026	PAYDOWN	XXX	268,447	268,447	266,499	268,096		350		350		268,447				4,953	11/15/2027	1.A FE
65479U-AD-0	NISSAN AUTO RECEIVABLES 2024-A OWNER TRU	06/15/2026	PAYDOWN	XXX	1,328,562	1,328,562	1,332,775	1,331,961		(3,399)		(3,399)		1,328,562				28,896	12/15/2028	1.A FE
65480J-AC-4	NISSAN AUTO RECEIVABLES 2022-B OWNER TRU	06/15/2026	PAYDOWN	XXX	319,453	319,453	319,387	319,451		3		3		319,453				5,854	05/17/2027	1.A FE
65480M-AD-5	NISSAN AUTO RECEIVABLES 2023-B OWNER TRU	06/15/2026	PAYDOWN	XXX	314,156	314,156	317,224	315,718		(1,561)		(1,561)		314,156				7,602	03/15/2028	1.A FE
706916-AB-9	PENFED AUTO RECEIVABLES OWNER TRUST 2025	06/15/2026	PAYDOWN	XXX	1,466,576	1,466,576	1,466,509	1,466,522		54		54		1,466,576				24,873	09/15/2028	1.A FE
74940L-AA-9	RCKT MORTGAGE TRUST 2026-CES3	06/01/2026	PAYDOWN	XXX	72,429	72,429	72,427			2		2		72,429				646	03/01/2056	1.A FE
78398H-AB-4	SFS AUTO RECEIVABLES SECURITIZATION TRUS	06/20/2026	PAYDOWN	XXX	332,341	332,341	332,316	332,325		16		16		332,341				6,215	11/20/2028	1.A FE
858928-AB-0	STELLANTIS FINANCIAL UNDERWRITTEN ENHANC	06/20/2026	PAYDOWN	XXX	771,618	771,618	771,587	771,603		16		16		771,618				14,565	07/20/2027	1.A FE
858933-AB-0	STELLANTIS FINANCIAL UNDERWRITTEN ENHANC	05/18/2026	VARIOUS	XXX	2,131,732	2,129,927	2,129,824	2,129,850		25		25		2,129,876		1,856	1,856	37,577	05/22/2028	1.A FE
89190M-AA-2	TOWD POINT MORTGAGE TRUST 2026-CES2	06/01/2026	PAYDOWN	XXX	8,894	8,894	8,894							8,894				103	02/01/2066	1.A FE
89231C-AD-9	TOYOTA AUTO RECEIVABLES 2022-C OWNER TRU	05/15/2026	PAYDOWN	XXX	100,467	100,467	100,450	100,466		1		1		100,467				1,286	04/15/2027	1.A FE
89231G-AC-2	TOYOTA AUTO RECEIVABLES 2025-D OWNER TRU	06/15/2026	PAYDOWN	XXX	709,662	709,662	709,662	709,662						709,662				12,361	08/15/2028	1.A FE
89231H-AB-2	TOYOTA AUTO RECEIVABLES 2025-B OWNER TRU	06/15/2026	PAYDOWN	XXX	174,972	174,972	174,964	174,968		4		4		174,972				3,218	03/15/2028	1.A FE
89231H-AC-0	TOYOTA AUTO RECEIVABLES 2025-B OWNER TRU	06/15/2026	PAYDOWN	XXX	656,143	656,143	656,143	656,143						656,143				11,671	03/15/2028	1.A FE
89237N-AD-9	TOYOTA AUTO RECEIVABLES 2024-B OWNER TRU	06/15/2026	PAYDOWN	XXX	1,219,145	1,219,145	1,218,971	1,219,090		55		55		1,219,145				26,788	01/16/2029	1.A FE
89238V-AB-4	TOYOTA AUTO RECEIVABLES 2025-C OWNER TRU	06/15/2026	PAYDOWN	XXX	521,803	521,803	521,791	521,795		9		9		521,803				9,241	06/15/2028	1.A FE
89238V-AC-2	TOYOTA AUTO RECEIVABLES 2025-C OWNER TRU	06/15/2026	PAYDOWN	XXX	777,735	777,735	777,735	777,735						777,735				13,071	06/15/2028	1.A FE
89239T-AD-4	TOYOTA AUTO RECEIVABLES 2024-D OWNER TRU	06/15/2026	PAYDOWN	XXX	143,632	143,632	144,597	144,579		(947)		(947)		143,632				3,160	06/15/2029	1.A FE
90327H-AB-5	USAA AUTO OWNER TRUST 2025-A	06/15/2026	PAYDOWN	XXX	1,024,455	1,024,455	1,024,446	1,024,448		8		8		1,024,455				16,999	03/15/2028	1.A FE
90367V-AB-5	USB AUTO OWNER TRUST 2025-1	06/15/2026	PAYDOWN	XXX	506,413	506,413	506,396	506,403		11		11		506,413				9,353	06/15/2028	1.A FE
92868M-AB-5	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2025	06/20/2026	PAYDOWN	XXX	2,109,932	2,109,932	2,109,866	2,109,901		32		32		2,109,932				39,232	01/20/2028	1.A FE
92869Q-AB-5	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2025	06/20/2026	PAYDOWN	XXX	253,092	253,092	253,089	253,089		3		3		253,092				4,863	08/21/2028	1.A FE
92869Q-AC-3	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2025	06/22/2026	PAYDOWN	XXX	260,276	260,276	260,276	260,276						260,276				5,133	08/21/2028	1.A FE
981464-HL-7	WORLD FINANCIAL NETWORK CREDIT CARD MAST	05/15/2026	PAYDOWN	XXX	4,496,000	4,496,000	4,515,494	4,505,053		(9,053)		(9,053)		4,496,000				94,041	03/15/2030	1.A FE
98164N-AB-1	WORLD OMNI AUTO RECEIVABLES TRUST 2024-C	04/15/2026	PAYDOWN	XXX	199,377	199,377	199,373	199,377		1		1		199,377				3,177	01/18/2028	1.A FE

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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	10	11	12	13	14	15	16	17	18	19	20	21
									Change in Book / Adjusted Carrying Value											
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
98164N-AD-7	WORLD OMNI AUTO RECEIVABLES TRUST 2024-C	06/15/2026	PAYDOWN	XXX	436,742	436,742	436,654	436,706		36		36		436,742				8,848	12/17/2029	1.A FE
98164T-AB-8	WORLD OMNI AUTO RECEIVABLES TRUST 2025-B	06/15/2026	PAYDOWN	XXX	207,560	207,560	207,540	207,548		12		12		207,560				3,758	08/15/2028	1.A FE
98165H-AB-3	WORLD OMNI AUTO RECEIVABLES TRUST 2025-D	06/15/2026	PAYDOWN	XXX	1,138,351	1,138,351	1,138,278	1,138,287		64		64		1,138,351				19,900	02/15/2029	1.A FE
98165H-AC-1	WORLD OMNI AUTO RECEIVABLES TRUST 2025-D	06/15/2026	PAYDOWN	XXX	540,717	540,717	540,717	540,717						540,717				9,851	02/15/2029	1.A FE
981936-AG-2	WORLD OMNI AUTO RECEIVABLES TRUST 2025-C	06/15/2026	PAYDOWN	XXX	916,040	916,040	916,040	916,040						916,040				15,522	10/16/2028	1.A FE
1119999999 – Asset-Backed Securities: Financial Asset-Backed - Self-Liquidating, Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					69,876,634	69,874,829	69,969,235	69,838,988		(63,573)		(63,573)		69,874,778		1,856	1,856	1,347,663	XXX	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)																				
881934-AD-5	TESLA AUTO LEASE TRUST 2024-B	06/20/2026	PAYDOWN	XXX	1,508,751	1,508,751	1,515,882	1,512,107		(3,356)		(3,356)		1,508,751				30,424	10/20/2027	1.A FE
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Practical Expedient, Lease-Backed Securities - Practical Expedient (Unaffiliated)					1,508,751	1,508,751	1,515,882	1,512,107		(3,356)		(3,356)		1,508,751				30,424	XXX	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities - Full Analysis, Lease-Backed Securities - Full Analysis (Unaffiliated)																				
00219N-AA-4	ARI FLEET LEASE TRUST 2026-B	06/15/2026	PAYDOWN	XXX	210,147	210,147	210,147							210,147				770	05/17/2027	1.C FE
03236X-AB-3	AMUR EQUIPMENT FINANCE RECEIVABLES XI LL	06/20/2026	PAYDOWN	XXX	126,244	126,244	126,027	126,172		71		71		126,244				2,538	06/21/2028	1.A FE
03238B-AB-9	AMUR EQUIPMENT FINANCE RECEIVABLES XIV L	06/20/2026	PAYDOWN	XXX	360,671	360,671	362,013	361,708		(1,038)		(1,038)		360,671				7,754	07/21/2031	1.A FE
04033H-AB-1	ARI FLEET LEASE TRUST 2024-B	06/15/2026	PAYDOWN	XXX	34,455	34,455	34,452	34,453		2		2		34,455				792	04/15/2033	1.A FE
05594H-AB-9	BMW VEHICLE LEASE TRUST 2025-2	06/25/2026	PAYDOWN	XXX	410,479	410,479	410,461	410,465		14		14		410,479				6,710	11/26/2027	1.A FE
05611U-AD-5	BMW VEHICLE LEASE TRUST 2024-1	05/25/2026	PAYDOWN	XXX	1,066,179	1,066,179	1,066,153	1,066,175		4		4		1,066,179				19,624	03/25/2027	1.A FE
05611U-AE-3	BMW VEHICLE LEASE TRUST 2024-1	06/25/2026	PAYDOWN	XXX	2,000,000	2,000,000	2,013,281	2,006,657		(6,657)		(6,657)		2,000,000				49,127	06/25/2027	1.A FE
05613M-AC-3	BMW VEHICLE LEASE TRUST	04/27/2026	PAYDOWN	XXX	199,207	199,207	199,370	199,292		(85)		(85)		199,207				2,799	01/25/2027	1.A FE
05613M-AD-1	BMW VEHICLE LEASE TRUST	06/25/2026	PAYDOWN	XXX	194,044	194,044	194,506	194,390		(346)		(346)		194,044				3,475	10/25/2027	1.A FE
096912-AB-6	BMW VEHICLE LEASE TRUST 2025-1	06/25/2026	PAYDOWN	XXX	727,705	727,705	727,623	727,658		47		47		727,705				13,367	09/27/2027	1.A FE
12515P-AB-3	CCG RECEIVABLES TRUST 2024-1	06/14/2026	PAYDOWN	XXX	530,133	530,133	534,999	534,965		(4,832)		(4,832)		530,133				10,846	03/15/2032	1.A FE
12660D-AC-1	CNH EQUIPMENT TRUST 2022-A	04/15/2026	PAYDOWN	XXX	10,042	10,042	10,041	10,042						10,042				98	07/15/2027	1.A FE
12674B-AB-1	CNH EQUIPMENT TRUST 2025-A	06/15/2026	PAYDOWN	XXX	625,861	625,861	625,847	625,855		6		6		625,861				10,570	08/15/2028	1.A FE
18978F-AC-0	CNH EQUIPMENT TRUST 2024-A	06/15/2026	PAYDOWN	XXX	71,050	71,050	70,184	70,845		205		205		71,050				1,425	06/15/2029	1.A FE
18978G-AD-6	CNH EQUIPMENT TRUST 2024-C	06/15/2026	PAYDOWN	XXX	81,555	81,555	81,697	81,698		(144)		(144)		81,555				1,643	01/15/2030	1.A FE
18978J-AD-0	CNH EQUIPMENT TRUST 2024-B	06/15/2026	PAYDOWN	XXX	595,180	595,180	595,127	595,161		19		19		595,180				12,025	09/17/2029	1.A FE
23292H-AC-5	DLLAA 2023-1 LLC	06/20/2026	PAYDOWN	XXX	651,736	651,736	659,933	656,090		(4,354)		(4,354)		651,736				14,994	02/22/2028	1.A FE
233868-AC-2	DAIMLER TRUCKS RETAIL TRUST 2023-1	06/15/2026	PAYDOWN	XXX	285,560	285,560	290,056	286,528		(968)		(968)		285,560				6,860	03/15/2027	1.A FE
233874-AC-0	DAIMLER TRUCKS RETAIL TRUST 2024-1	06/15/2026	PAYDOWN	XXX	350,884	350,884	350,853	350,877		7		7		350,884				7,941	12/15/2027	1.A FE
24702G-AE-5	DELL EQUIPMENT FINANCE TRUST 2024-1	06/22/2026	PAYDOWN	XXX	117,868	117,868	117,865	117,867		1		1		117,868				2,481	03/22/2030	1.A FE
252154-AB-5	DEXT ABS 2025-1 LLC	06/15/2026	PAYDOWN	XXX	741,732	741,732	741,686	741,710		21		21		741,732				14,104	08/16/2027	1.A FE
345279-AD-5	FORD CREDIT AUTO LEASE TRUST 2024-B	06/15/2026	PAYDOWN	XXX	221,466	221,466	222,668	222,202		(736)		(736)		221,466				4,591	12/15/2027	1.A FE
36269F-AD-8	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	05/20/2026	PAYDOWN	XXX	1,117,874	1,117,874	1,119,532	1,118,548		(673)		(673)		1,117,874				20,162	03/22/2027	1.A FE
36269W-AD-1	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	06/20/2026	PAYDOWN	XXX	1,924,851	1,924,851	1,924,739	1,924,826		24		24		1,924,851				42,731	07/20/2027	1.A FE
379965-AB-2	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	06/20/2026	PAYDOWN	XXX	379,614	379,614	379,592	379,599		15		15		379,614				6,662	10/20/2027	1.A FE
38012Q-AD-0	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	06/20/2026	PAYDOWN	XXX	4,647,542	4,647,542	4,640,755	4,644,562		2,981		2,981		4,647,542				81,607	10/20/2027	1.A FE
39154G-AH-9	GREATAMERICA LEASING RECEIVABLES FUNDING	06/15/2026	PAYDOWN	XXX	355,212	355,212	355,201	355,207		5		5		355,212				6,691	10/15/2027	1.A FE
40444M-AE-1	HPEFS EQUIPMENT TRUST 2024-2	06/20/2026	PAYDOWN	XXX	175,689	175,689	175,683	175,685		3		3		175,689				3,914	10/20/2031	1.A FE
40446E-AB-3	HPEFS EQUIPMENT TRUST 2025-1	06/20/2026	PAYDOWN	XXX	881,091	881,091	881,077	881,078		13		13		881,091				17,484	09/20/2032	1.A FE
448984-AB-0	HYUNDAI AUTO LEASE SECURITIZATION TRUST	06/15/2026	PAYDOWN	XXX	471,710	471,710	472,336	471,964		(254)		(254)		471,710				9,499	03/15/2027	1.A FE
448988-AE-5	HYUNDAI AUTO LEASE SECURITIZATION TRUST	06/15/2026	PAYDOWN	XXX	5,000,000	5,000,000	4,965,703	4,990,404		9,596		9,596		5,000,000				119,737	02/15/2028	1.A FE
44935D-AB-5	HYUNDAI AUTO LEASE SECURITIZATION TRUST	06/15/2026	PAYDOWN	XXX	106,270	106,270	106,264	106,267		3		3		106,270				2,050	09/15/2027	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 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B. / A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
44935D-AC-3	HYUNDAI AUTO LEASE SECURITIZATION TRUST	06/15/2026	PAYDOWN	XXX	369,635	369,635	369,635	369,635						369,635				6,965	09/15/2027	1.A FE
47786W-AD-2	JOHN DEERE OWNER TRUST 2024-B	06/15/2026	PAYDOWN	XXX	405,135	405,135	405,056	405,104		32		32		405,135				8,446	03/15/2029	1.A FE
47800D-AB-0	JOHN DEERE OWNER TRUST 2025	06/15/2026	PAYDOWN	XXX	443,685	443,685	443,656	443,670		15		15		443,685				7,723	03/15/2028	1.A FE
47800R-AD-5	JOHN DEERE OWNER TRUST 2024	06/15/2026	PAYDOWN	XXX	229,523	229,523	229,510	229,518		4		4		229,523				4,649	11/15/2028	1.A FE
47800U-AB-2	JOHN DEERE OWNER TRUST 2025-B	06/15/2026	PAYDOWN	XXX	1,819,527	1,819,527	1,819,343	1,819,397		130		130		1,819,527				31,749	07/17/2028	1.A FE
50117D-AC-0	KUBOTA CREDIT OWNER TRUST 2024-2	06/15/2026	PAYDOWN	XXX	105,134	105,134	105,131	105,133		1		1		105,134				2,765	11/15/2028	1.A FE
58768Y-AB-1	MERCEDES-BENZ AUTO LEASE TRUST 2025-A	06/15/2026	PAYDOWN	XXX	337,387	337,387	337,386	337,386		1		1		337,387				6,361	04/17/2028	1.A FE
58769G-AD-5	MERCEDES-BENZ AUTO LEASE TRUST 2024-B	06/15/2026	PAYDOWN	XXX	580,936	580,936	580,838	580,900		36		36		580,936				10,066	02/15/2028	1.A FE
69433B-AB-3	PEAC SOLUTIONS RECEIVABLES 2024-1 LLC	06/20/2026	PAYDOWN	XXX	230,511	230,511	230,486	230,505		6		6		230,511				5,485	06/21/2027	1.A FE
73329K-AB-2	PORSCHE INNOVATIVE LEASE OWNER TRUST 202	06/20/2026	PAYDOWN	XXX	329,975	329,975	329,970	329,973		3		3		329,975				6,283	12/20/2027	1.A FE
85855E-AB-2	STELLANTIS FINANCIAL UNDERWRITTEN ENHANC	06/20/2026	PAYDOWN	XXX	100,022	100,022	100,014	100,014		8		8		100,022				2,143	06/20/2028	1.A FE
88162V-AB-6	TESLA LEASE ELECTRIC VEHICLE SECURITIZAT	06/20/2026	PAYDOWN	XXX	377,667	377,667	377,621	377,629		39		39		377,667				6,583	06/20/2028	1.A FE
891943-AD-4	TOYOTA LEASE OWNER TRUST 2024-B	06/20/2026	PAYDOWN	XXX	2,493,986	2,493,986	2,493,694	2,493,902		84		84		2,493,986				43,752	09/20/2027	1.A FE
89238G-AD-3	TOYOTA LEASE OWNER TRUST 2024-A	04/20/2026	PAYDOWN	XXX	208,801	208,801	208,793	208,800		1		1		208,801				3,654	04/20/2027	1.A FE
89240N-AB-8	TOYOTA LEASE OWNER TRUST 2025-B	06/20/2026	PAYDOWN	XXX	415,379	415,379	415,350	415,357		22		22		415,379				6,738	05/22/2028	1.A FE
92866E-AD-1	VOLKSWAGEN AUTO LEASE TRUST 2024-A	06/20/2026	PAYDOWN	XXX	1,542,253	1,542,253	1,548,450	1,546,311		(4,058)		(4,058)		1,542,253				33,268	06/21/2027	1.A FE
92868B-AB-9	VOLKSWAGEN AUTO LEASE TRUST 2025-B	06/20/2026	PAYDOWN	XXX	377,101	377,101	377,058	377,067		34		34		377,101				6,180	04/20/2028	1.A FE
92868W-AB-3	VOLKSWAGEN AUTO LEASE TRUST 2025-A	06/20/2026	PAYDOWN	XXX	292,293	292,293	292,279	292,284		9		9		292,293				5,346	12/20/2027	1.A FE
92887T-AB-7	VOLVO FINANCIAL EQUIPMENT LLC SERIES 202	06/15/2026	PAYDOWN	XXX	348,263	348,263	348,246	348,255		8		8		348,263				6,275	11/15/2027	1.A FE
96328G-AS-6	WHEELS FLEET LEASE FUNDING 1 LLC	05/18/2026	VARIOUS	XXX	987,343	984,527	987,030	986,482		(574)		(574)		985,908		1,435	1,435	23,280	04/18/2038	1.A FE
96328G-CK-1	WHEELS FLEET LEASE FUNDING 1 LLC	06/18/2026	PAYDOWN	XXX	77,885	77,885	77,875	77,875		10		10		77,885				1,586	05/18/2040	1.A FE
98164P-AB-6	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI	06/15/2026	PAYDOWN	XXX	575,598	575,598	575,562	575,581		17		17		575,598				10,385	12/15/2027	1.A FE
1719999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities - Full Analysis, Lease-Backed Securities - Full Analysis (Unaffiliated)					37,320,090	37,317,274	37,318,854	37,119,728		(11,222)		(11,222)		37,318,655		1,435	1,435	744,753	XXX	XXX
1889999999 – Subtotal - Asset-Backed Securities (Unaffiliated)					130,381,406	130,376,785	130,525,570	123,044,219		(58,832)		(58,832)		130,378,115		3,291	3,291	2,435,599	XXX	XXX
1909999997 – Subtotals - Asset-Backed Securities - Part 4					130,381,406	130,376,785	130,525,570	123,044,219		(58,832)		(58,832)		130,378,115		3,291	3,291	2,435,599	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					130,381,406	130,376,785	130,525,570	123,044,219		(58,832)		(58,832)		130,378,115		3,291	3,291	2,435,599	XXX	XXX
2009999999 – Subtotals - Issuer Credit Obligations and Asset-Backed Securities					651,169,173	651,698,830	653,649,862	624,086,048	127,330	(2,736)		124,594		651,753,581		(591,208)	(591,208)	8,993,524	XXX	XXX
6009999999 – Totals					651,169,173	XXX	653,649,862	624,086,048	127,330	(2,736)		124,594		651,753,581		(591,208)	(591,208)	8,993,524	XXX	XXX

(E-06) Schedule DB - Part A - Section 1

NONE

(E-06) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period

NONE

(E-07) Schedule DB - Part B - Section 1

NONE

(E-07) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-07) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-07) Schedule DB - Part B - Section 1 - Financial or Economic Impact of The Hedge at the End of the Reporting Period

NONE

(E-08) Schedule DB - Part D - Section 1

NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged By Reporting Entity

NONE

(E-09) Schedule DB - Part D - Section 2 - Collateral Pledged To Reporting Entity

NONE

(E-10) Schedule DB - Part E

NONE

(E-11) Schedule DL - Part 1

NONE

(E-12) Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
GW PLA Indemnity - 8339 – Wells Fargo		–	–	–	(622)	–	–	XXX
Citizens Return Items - 1018 – J.P. Morgan		–	–	–	22,830	51,083	8,286	XXX
Flexible Spending - 8016 – J.P. Morgan		–	–	–	20,325	945	21,076	XXX
Blocked Policy - 0852 – J.P. Morgan		–	–	–	214	214	214	XXX
Payroll - 1058 – J.P. Morgan		–	–	–	–	–	–	XXX
PLA Agent Contract - 1363 – J.P. Morgan		–	–	–	663	4,767	875	XXX
CITIZENS Master - 0556 – J.P. Morgan		–	–	–	3,362,063	2,389,386	2,072,454	XXX
PLA Operating - 3385 – J.P. Morgan		–	–	–	(846,836)	(876,991)	(1,062,106)	XXX
PLA Field Claims - 5257 – J.P. Morgan		–	–	–	–	–	–	XXX
Citizens Return Premium - 0697 – J.P. Morgan		–	–	–	(23,225,146)	(22,094,341)	(22,166,836)	XXX
PLA BC Return Premium - 5638 – J.P. Morgan		–	–	–	(19)	–	–	XXX
CLA BC Return Premium - 8626 – J.P. Morgan		–	–	–	–	–	–	XXX
CST BC Return Premium - 7618 – J.P. Morgan		–	–	–	–	–	–	XXX
CITIZENS Depository - 0622 – J.P. Morgan		–	–	–	1,341,548	208,395	1,297,838	XXX
BC Commissions - 6693 – J.P. Morgan		–	–	–	(95,341)	(94,358)	(99,682)	XXX
Self-Funded Health Ins Plan - 7758 – J.P. Morgan		–	–	–	559	559	–	XXX
CITIZENS Indemnity - 0820 – J.P. Morgan		–	–	–	(77,456,285)	(61,995,001)	(54,696,868)	XXX
PLA CC Indemnity - 8715 – J.P. Morgan		–	–	–	–	–	–	XXX
CLA CC Indemnity - 0936 – J.P. Morgan		–	–	–	–	–	–	XXX
CST CC Indemnity - 1980 – J.P. Morgan		–	–	–	–	–	–	XXX
Citizens LAE - 0903 – J.P. Morgan		–	–	–	(4,001,344)	(3,635,264)	(3,236,956)	XXX
PLA CC LAE - 0257 – J.P. Morgan		–	–	–	–	–	–	XXX
CLA CC LAE - 1207 – J.P. Morgan		–	–	–	–	–	–	XXX
CST CC LAE - 2186 – J.P. Morgan		–	–	–	–	–	–	XXX
Emergency Assessments - 5925 – J.P. Morgan		–	–	–	–	–	–	XXX
CASH RETIREMENT HEALTH REIMBURSMENT - 6283 – J.P. Morgan		–	–	–	951	–	–	XXX
BANK OF NEW YOR – K MEL								XXX
0199998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories								XXX
0199999 – Total open depositories			–	–	(100,876,439)	(86,040,606)	(77,861,706)	XXX
0299998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories								XXX
0299999 – Total suspended depositories								XXX
0399999 – Total cash on deposit			–	–	(100,876,439)	(86,040,606)	(77,861,706)	XXX
0499999 – Cash in company's office			XXX	XXX				XXX
0599999 – Total			–	–	(100,876,439)	(86,040,606)	(77,861,706)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book / Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
262006-20-8	BNY DREYFUS GOVERNMENT CASH		06/30/2026		XXX	779,341,260	2,201,122	10,028,825
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						779,341,260	2,201,122	10,028,825
All Other Money Market Mutual Funds								
25160K-20-7	DWS GOVT MMKT SER-INST		06/23/2026		XXX	200,000,000	394,141	841,076
825252-88-5	INVESCO GVT & AGNCY-INST		06/30/2026		XXX	189,547,939	66,690	
8309999999 – All Other Money Market Mutual Funds						389,547,939	460,831	841,076
8589999999 – Total Cash Equivalents (Unaffiliated)						1,168,889,199	2,661,953	10,869,901
8609999999 – Total cash equivalents						1,168,889,199	2,661,953	10,869,901