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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

Chesapeake Employers' Insurance Company

NAIC Group Code 0000 (Current Period), 0000 (Prior Period) NAIC Company Code 11039 Employer's ID Number 46-1056754

Organized under the Laws of Maryland, State of Domicile or Port of Entry Maryland

Country of Domicile United States

Incorporated/Organized 07/01/1914 Commenced Business 07/01/1914

Statutory Home Office 8722 Loch Raven Boulevard (Street and Number), Towson, MD, US 21286-2235 (City or Town, State, Country and Zip Code)

Main Administrative Office 8722 Loch Raven Boulevard (Street and Number) Towson, MD, US 21286-2235 (City or Town, State, Country and Zip Code) 410-494-2000 (Area Code) (Telephone Number)

Mail Address 8722 Loch Raven Boulevard (Street and Number or P.O. Box), Towson, MD, US 21286-2235 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 8722 Loch Raven Boulevard (Street and Number) Towson, MD, US 21286-2235 (City or Town, State, Country and Zip Code) 410-494-2096 (Area Code) (Telephone Number)

Internet Web Site Address www.CEIWC.com

Statutory Statement Contact Jeffrey Hamilton (Name) 410-494-2238 (Area Code) (Telephone Number) (Extension)

jhamilton@ceiwc.com (E-Mail Address) 410-494-2088 (Fax Number)

OFFICERS

Name	Title	Name	Title
Mark Ryan Isakson	President & Chief Executive Officer	Carmine G. D'Alessandro	Chief Legal Officer
Kevin Bingham #	Interim Chief Financial Officer		

OTHER OFFICERS

DIRECTORS OR TRUSTEES

John J Scott Jr.	Spencer P Cavalier	Elsie Gail Jameson	Jason M Schupp
Theodore Martin Alexander III	Franklin J. Hajek	Tisha S. Edwards	Keturah D. Harley
Edward J Kasemeyer			

State of Maryland

County of Baltimore 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.

Mark Ryan Isakson
President & Chief Executive Officer

Carmine G. D'Alessandro
Chief Legal Officer

Kevin Bingham
Interim Chief Financial Officer

a. Is this an original filing? Yes [ ] No [ ]

b. If no:
1. State the amendment number
2. Date filed
3. Number of pages attached

Subscribed and sworn to before me this
6 day of August

Patricia Jenkins Dishon

Patricia Jenkins Dishon
NOTARY PUBLIC
Baltimore County
MARYLAND
MY COMMISSION EXPIRES July 19, 2028

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	1,971,595,789		1,971,595,789	1,987,382,640
2. Stocks:				
2.1 Preferred stocks	51,400,721		51,400,721	6,880,616
2.2 Common stocks	212,926,204		212,926,204	217,892,251
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	6,453,292		6,453,292	6,571,853
4.2 Properties held for the production of income (less $ encumbrances)			0	0
4.3 Properties held for sale (less $ encumbrances)			0	0
5. Cash ($ 17,184,865), cash equivalents ($ 61,112,163) and short-term investments ($ 0)	78,297,028		78,297,028	81,554,563
6. Contract loans (including $ premium notes)			0	0
7. Derivatives	0		0	0
8. Other invested assets	199,596,105		199,596,105	177,963,276
9. Receivables for securities	3,470,319		3,470,319	1,406,001
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,523,739,459	0	2,523,739,459	2,479,651,199
13. Title plants less $ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	15,943,073		15,943,073	16,254,314
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	35,453,122	21,200,013	14,253,109	11,448,886
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 16,411,032 earned but unbilled premiums)	49,474,298		49,474,298	47,395,529
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	0		0	164,618
16.2 Funds held by or deposited with reinsured companies	1,224,438		1,224,438	1,224,438
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	15,152,285		15,152,285	16,653,217
18.2 Net deferred tax asset	1,630,904		1,630,904	2,886,213
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	4,316,147	3,971,937	344,210	385,737
21. Furniture and equipment, including health care delivery assets ($)	3,566,399	3,566,399	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	5,018,259		5,018,259	2,471,483
24. Health care ($) and other amounts receivable			0	0
25. Aggregate write-ins for other-than-invested assets	6,486,879	5,654,414	832,465	411,033
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,662,005,263	34,392,763	2,627,612,500	2,578,946,667
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	2,662,005,263	34,392,763	2,627,612,500	2,578,946,667
DETAILS OF WRITE-INS				
1101.			0	0
1102.			0	0
1103.			0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Prepaid Expenses	5,251,367	5,251,367	0	0
2502. Other Assets	403,047	403,047	0	0
2503. Premium Tax Recoverable	832,465		832,465	411,033
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	6,486,879	5,654,414	832,465	411,033

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 79,302,000)	677,801,000	660,587,000
2.	Reinsurance payable on paid losses and loss adjustment expenses		0
3.	Loss adjustment expenses	112,850,000	112,850,000
4.	Commissions payable, contingent commissions and other similar charges	4,862,884	7,579,859
5.	Other expenses (excluding taxes, licenses and fees)	12,771,979	14,667,809
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	2,035,097	2,019,084
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	2,692,247	0
7.2	Net deferred tax liability		0
8.	Borrowed money $ 140,000,000 and interest thereon $ 557,695	140,557,695	140,582,915
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 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)	67,370,811	72,371,371
10.	Advance premium	6,781,102	4,880,887
11.	Dividends declared and unpaid:		
	11.1 Stockholders		0
	11.2 Policyholders	97,551,324	124,914,085
12.	Ceded reinsurance premiums payable (net of ceding commissions)		0
13.	Funds held by company under reinsurance treaties	283,000	283,000
14.	Amounts withheld or retained by company for account of others		0
15.	Remittances and items not allocated		0
16.	Provision for reinsurance (including $ certified)		0
17.	Net adjustments in assets and liabilities due to foreign exchange rates		0
18.	Drafts outstanding		0
19.	Payable to parent, subsidiaries and affiliates		0
20.	Derivatives	0	0
21.	Payable for securities	26,024,982	1,169,610
22.	Payable for securities lending		0
23.	Liability for amounts held under uninsured plans	210,500	0
24.	Capital notes $ and interest thereon $		0
25.	Aggregate write-ins for liabilities	0	0
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,151,792,621	1,141,905,620
27.	Protected cell liabilities		0
28.	Total liabilities (Lines 26 and 27)	1,151,792,621	1,141,905,620
29.	Aggregate write-ins for special surplus funds	27,000,000	30,000,000
30.	Common capital stock		0
31.	Preferred capital stock		0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		0
34.	Gross paid in and contributed surplus		0
35.	Unassigned funds (surplus)	1,448,819,879	1,407,041,047
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		0
	36.2 shares preferred (value included in Line 31 $)		0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,475,819,879	1,437,041,047
38.	Totals (Page 2, Line 28, Col. 3)	2,627,612,500	2,578,946,667
	DETAILS OF WRITE-INS		
2501.			0
2502.			0
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	0	0
2901.	Appropriated for subsidiaries	27,000,000	30,000,000
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	27,000,000	30,000,000
3201.			0
3202.			0
3203.			0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)	0	0

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 $ 82,285,935)	88,593,887	84,557,712	175,067,299
1.2 Assumed (written $ 9,919,655)	8,612,262	6,735,087	13,755,658
1.3 Ceded (written $ 1,145,449)	1,145,449	1,106,184	2,253,784
1.4 Net (written $ 91,060,141)	96,060,700	90,186,615	186,569,173
DEDUCTIONS:			
2. Losses incurred (current accident year $ 85,190,000):			
2.1 Direct	67,392,727	55,615,761	(2,142,569)
2.2 Assumed	4,746,641	5,199,265	11,052,201
2.3 Ceded		0	(4,648,739)
2.4 Net	72,139,368	60,815,026	13,558,371
3. Loss adjustment expenses incurred	17,634,051	17,099,962	22,132,242
4. Other underwriting expenses incurred	33,750,030	31,244,675	65,392,790
5. Aggregate write-ins for underwriting deductions	0	108,712	108,711
6. Total underwriting deductions (Lines 2 through 5)	123,523,449	109,268,375	101,192,114
7. Net income of protected cells		0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(27,462,749)	(19,081,760)	85,377,059
INVESTMENT INCOME			
9. Net investment income earned	38,366,307	38,448,546	77,014,542
10. Net realized capital gains (losses) less capital gains tax of $	15,625,795	14,363,247	27,894,995
11. Net investment gain (loss) (Lines 9 + 10)	53,992,102	52,811,792	104,909,537
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $)	(790,658)	(2,117,256)	(4,350,366)
13. Finance and service charges not included in premiums	203,952	160,699	336,434
14. Aggregate write-ins for miscellaneous income	102,235	51,470	72,382
15. Total other income (Lines 12 through 14)	(484,471)	(1,905,087)	(3,941,550)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	26,044,882	31,824,945	186,345,046
17. Dividends to policyholders	757,987	356,812	66,009,153
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)	25,286,895	31,468,133	120,335,893
19. Federal and foreign income taxes incurred	4,193,179	4,436,131	19,197,139
20. Net income (Line 18 minus Line 19)(to Line 22)	21,093,716	27,032,002	101,138,754
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,437,041,047	1,338,325,367	1,338,325,367
22. Net income (from Line 20)	21,093,716	27,032,002	101,138,754
23. Net transfers (to) from Protected Cell accounts		0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $	17,884,346	1,637,355	(1,192,072)
25. Change in net unrealized foreign exchange capital gain (loss)		0	0
26. Change in net deferred income tax	(1,351,413)	(3,013,178)	(7,151,507)
27. Change in nonadmitted assets	1,152,183	3,211,801	5,920,505
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells		0	0
31. Cumulative effect of changes in accounting principles		0	0
32. Capital changes:			
32.1 Paid in		0	0
32.2 Transferred from surplus (stock dividend)		0	0
32.3 Transferred to surplus		0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (stock dividend)	0	0	0
33.3 Transferred from capital		0	0
34. Net remittances from or (to) home office		0	0
35. Dividends to stockholders		0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	38,778,832	28,867,981	98,715,680
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,475,819,879	1,367,193,348	1,437,041,047
DETAILS OF WRITE-INS			
0501.		0	0
0502. Miscellaneous expense	0	108,712	108,711
0503.		0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	108,712	108,711
1401. Miscellaneous income	102,235	51,470	72,382
1402.		0	0
1403.		0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	102,235	51,470	72,382
3701.		0	0
3702.		0	0
3703.		0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	0	0	0

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	88,108,920	90,493,647	194,397,780
2. Net investment income	41,382,860	41,113,746	81,860,589
3. Miscellaneous income	575,349	(1,905,087)	(5,001,370)
4. Total (Lines 1 to 3)	130,067,129	129,702,306	271,256,999
5. Benefit and loss related payments	54,760,750	49,690,549	98,887,512
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	52,629,115	51,272,114	95,398,481
8. Dividends paid to policyholders	28,120,748	26,376,163	54,785,621
9. Federal and foreign income taxes paid (recovered) net of $ ____ tax on capital gains (losses)	96,104	(948,716)	23,000,000
10. Total (Lines 5 through 9)	135,606,717	126,390,110	272,071,614
11. Net cash from operations (Line 4 minus Line 10)	(5,539,588)	3,312,196	(814,615)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	347,521,436	260,993,138	579,486,016
12.2 Stocks	87,285,686	44,021,055	98,527,407
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	6,170,552	11,962,257	28,669,924
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	319,142	435,017	607,141
12.7 Miscellaneous proceeds	22,791,054	0	8,434,263
12.8 Total investment proceeds (Lines 12.1 to 12.7)	464,087,871	317,411,467	715,724,752
13. Cost of investments acquired (long-term only):			
13.1 Bonds	321,404,742	245,010,634	570,196,124
13.2 Stocks	106,930,728	38,280,309	79,461,570
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	24,775,295	15,032,969	36,938,032
13.6 Miscellaneous applications	2,903,896	5,470,141	19,933,164
13.7 Total investments acquired (Lines 13.1 to 13.6)	456,014,660	303,794,052	706,528,891
14. Net increase/(decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	8,073,211	13,617,415	9,195,861
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities		0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(5,791,158)	(892,285)	7,646,395
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(5,791,158)	(892,285)	7,646,395
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)	(3,257,535)	16,037,326	16,027,641
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	81,554,563	65,526,922	65,526,922
19.2 End of period (Line 18 plus Line 19.1)	78,297,028	81,564,248	81,554,563

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Chesapeake Employers' Insurance Company (Company) are presented on the basis of accounting practices prescribed or permitted by the Maryland Insurance Administration.

The Maryland Insurance Administration recognizes only statutory accounting practices prescribed or permitted by the State of Maryland for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Maryland Insurance Law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Maryland.

There are no reconciling differences between NAIC SAP and the practices prescribed and permitted by the State of Maryland.

	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	$ 21,093,716	$ 101,138,754
(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	$ 21,093,716	$ 101,138,754
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 1,475,819,879	$ 1,437,041,047
(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	$ 1,475,819,879	$ 1,437,041,047

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

C. Accounting Policy

(1) Short-term investments - No Significant Changes

(2) Bonds not backed by other loans are stated at amortized cost using the interest method. Mandatory convertible securities are stated at the lower of amortized cost or market value.

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value. The prospective method is used to value these securities.

(7) Investments in subsidiaries, controlled and affiliated entities - No Significant Changes

(8) Investments in joint ventures, partnerships and limited liability companies - No Significant Changes

(9) Derivatives - No Significant Changes

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

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

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - Not Applicable

D. Going Concern - Not Applicable

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans - None

B. Debt Restructuring - None

C. Reverse Mortgages - None

D. Asset-Backed Securities

(1) Prepayment assumptions for mortgage-backed/loan-backed securities and structured securities were obtained from Clearwater Analytics or broker dealer survey values.

(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 - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

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

a. The aggregate amount of unrealized losses:
   1. Less than 12 months $ 2,169,805
   2. 12 months or longer 23,773,037

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 249,053,677
   2. 12 months or longer 198,928,044

(5) Management periodically evaluates whether any declines in the fair value of investments are other-than-temporary. This evaluation considers several factors, including but not limited to length of time and extent that a security has been in an unrealized loss position; the existence of an event that would impair the issuer's future earnings potential; the near-term prospects for recovery of the fair value of a security; and the intent and ability of the Company to hold the security until the market value recovers.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) Policy for requiring collateral or security - Not Applicable

(2) Carrying amount and classification of assets pledged as collateral and not reclassified and separately reported - No Significant Changes

(3) Collateral received - Not Applicable

(4) Securities lending transactions administered by an affiliated agent - Not Applicable

(5) Collateral reinvestment - Not Applicable

(6) Collateral not permitted by contract or custom to sell or repledge - No Significant Changes

(7) Collateral for securities lending transactions that extend beyond one year from the reporting date - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - None

H. Repurchase Agreements Transactions Accounted for as a Sale - None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None

J. Real Estate - Not Applicable

K. Investments in Tax Credit Structures (tax credit investments) - None

L. Restricted Assets

(1) Restricted assets (including pledged)

		Gross (Admitted & Nonadmitted) Restricted						
		Current Year						
		(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)
a.	Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$
b.	Collateral held under security lending agreements							
c.	Subject to repurchase agreements							
d.	Subject to reverse repurchase agreements							
e.	Subject to dollar repurchase agreements							
f.	Subject to dollar reverse repurchase agreements							
g.	Placed under option contracts							
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i.	FHLB capital stock	8,455,300				8,455,300	8,453,200	2,100
j.	On deposit with states							
k.	On deposit with other regulatory bodies	1,194,686				1,194,686	1,193,283	1,403
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	183,221,548				183,221,548	191,239,265	(8,017,717)
m.	Pledged as collateral not captured in other categories	38,522,102				38,522,102	38,918,161	(396,059)
n.	Other restricted assets	105,590,292				105,590,292	98,940,477	6,649,815
o.	Collateral assets received and on balance sheet							
p.	Assets held under modco reinsurance agreements							
q.	Assets held under funds withheld reinsurance agreements							
r.	Total restricted assets (Sum of a through q)	$ 336,983,928	$	$	$	$ 336,983,928	$ 338,744,386	$ (1,760,458)

Notes to the Financial Statements

5. Investments (Continued)

Restricted Asset Category	Current Year (8) Total Nonadmitted Restricted	(9) Total Admitted Restricted (5 - 8)	(10) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(11) Admitted Restricted to Total Admitted Assets, %	(12) Amount Reported in General Interrogatories	(13) Difference from Note and Annual GI	(14) Annual GI Ref
a. Subject to contractual obligation for which liability is not shown	$	$	%	%	XXX	XXX	XXX
b. Collateral held under security lending agreements					XXX	XXX	25.04+25.05
c. Subject to repurchase agreements					XXX	XXX	26.21
d. Subject to reverse repurchase agreements					XXX	XXX	26.22
e. Subject to dollar repurchase agreements					XXX	XXX	26.23
f. Subject to dollar reverse repurchase agreements					XXX	XXX	26.24
g. Placed under option contracts					XXX	XXX	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock					XXX	XXX	26.26
i. FHLB capital stock		8,455,300	0.317	0.321	XXX	XXX	26.27
j. On deposit with states					XXX	XXX	26.28
k. On deposit with other regulatory bodies		1,194,686	0.045	0.045	XXX	XXX	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)		183,221,548	6.875	6.965	XXX	XXX	26.31
m. Pledged as collateral not captured in other categories		38,522,102	1.446	1.464	XXX	XXX	26.30
n. Other restricted assets		105,590,292	3.962	4.014	XXX	XXX	26.32
o. Collateral assets received and on balance sheet					XXX	XXX	XXX
p. Assets held under modco reinsurance agreements					XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements					XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	$	$ 336,983,928	12.645 %	12.811 %	XXX	XXX	XXX

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted, Current Year (1) Total General Account (G/A)	(2) G/A Supporting Protected Cell Account Activity	(3) Total Protected Cell Account Restricted Assets	(4) Protected Cell Account Assets Supporting G/A Activity	(5) Total (1 + 3)	(6) Total From Prior Year	(7) Increase/ (Decrease) (5 - 6)	(8) Total Current Year Admitted Restricted	Percentage (9) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(10) Admitted Restricted to Total Admitted Assets, %
Assets pledged for Other States Coverage	$ 38,522,102	$	$	$	$ 38,522,102	$ 38,918,161	$ (396,059)	$ 38,522,102	1.446 %	1.464 %
Total	$ 38,522,102	$	$	$	$ 38,522,102	$ 38,918,161	$ (396,059)	$ 38,522,102	1.446 %	1.464 %
Amount of Total pledged under derivative contracts									XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$ 38,522,102	$	$	$	$ 38,522,102	$ 38,918,161	$ (396,059)	$ 38,522,102	XXX	XXX

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted, Current Year (1) Total General Account (G/A)	(2) G/A Supporting Protected Cell Account Activity	(3) Total Protected Cell Account Restricted Assets	(4) Protected Cell Account Assets Supporting G/A Activity	(5) Total (1 + 3)	(6) Total From Prior Year	(7) Increase/ (Decrease) (5 - 6)	(8) Total Current Year Admitted Restricted	Percentage (9) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(10) Admitted Restricted to Total Admitted Assets, %
Escrow Deposits for Other States Coverage	$ 1,224,438	$	$	$	$ 1,224,438	$ 1,224,438	$ —	$ 1,224,438	0.046 %	0.047 %
Funds Held Under Reinsurance Treaties	283,000				283,000	283,000	—	283,000	0.011	0.011
Limited Partnerships Unfunded Commitments	104,082,854				104,082,854	97,433,039	6,649,815	104,082,854	3.906	3.957
Total	$ 105,590,292	$	$	$	$ 105,590,292	$ 98,940,477	$ 6,649,815	$ 105,590,292	XXX	XXX

(4) Collateral received and assets held under Modco/Funds Withheld (FWH) reinsurance agreements reflected as assets within the reporting entity's financial statements - Not Applicable

(5) Assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements that have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer) - 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

	General Account	Protected Cell
(1) Number of CUSIPs	1	
(2) Aggregate amount of investment income	$ (20,821)	$

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

S. Aggregate Collateral Loans by Qualifying Investment Collateral - None

Notes to the Financial Statements

6. Joint Ventures, Partnerships and Limited Liability Companies - No Significant Changes

7. Investment Income - No Significant Changes

8. Derivative Instruments - None

9. Income Taxes

The Company became a taxable entity for federal income tax purposes effective July 1, 2022.

A. Components of the net deferred tax asset/(liability)

(1) Change between years by tax character

	06/30/2026			12/31/2025			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Gross deferred tax assets	$ 22,542,439	$ 269,083	$ 22,811,522	$ 22,696,308	$ 1,338,793	$ 24,035,101	$ (153,869)	$ (1,069,710)	$ (1,223,579)
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	22,542,439	269,083	22,811,522	22,696,308	1,338,793	24,035,101	(153,869)	(1,069,710)	(1,223,579)
(d) Deferred tax assets nonadmitted									
(e) Subtotal net admitted deferred tax asset (1c - 1d)	$ 22,542,439	$ 269,083	$ 22,811,522	$ 22,696,308	$ 1,338,793	$ 24,035,101	$ (153,869)	$ (1,069,710)	$ (1,223,579)
(f) Deferred tax liabilities	1,804,543	19,376,076	21,180,619	1,676,708	19,472,180	21,148,888	127,835	(96,104)	31,731
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$ 20,737,896	$ (19,106,993)	$ 1,630,903	$ 21,019,600	$ (18,133,387)	$ 2,886,213	$ (281,704)	$ (973,606)	$ (1,255,310)

(2) Admission calculation components SSAP No. 101

	06/30/2026			12/31/2025			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 13,257,300	$ 269,083	$ 13,526,383	$ 13,392,108	$ 1,338,793	$ 14,730,901	$ (134,808)	$ (1,069,710)	$ (1,204,518)
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	2,863,970	–	2,863,970	2,933,764	–	2,933,764	(69,794)	–	(69,794)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	2,863,970	–	2,863,970	2,933,764	–	2,933,764	(69,794)	–	(69,794)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	221,532,183	XXX	XXX	214,044,841	XXX	XXX	7,487,342
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	6,421,169	–	6,421,169	6,370,437	–	6,370,437	50,732	–	50,732
(d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 22,542,439	$ 269,083	$ 22,811,522	$ 22,696,309	$ 1,338,793	$ 24,035,102	$ (153,870)	$ (1,069,710)	$ (1,223,580)

(3) Ratio used as basis of admissibility

	06/30/2026	12/31/2025
(a) Ratio percentage used to determine recovery period and threshold limitation amount	2,567.000 %	2,173.000 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 1,476,881,222	$ 1,426,965,608

(4) Impact of tax-planning strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

	06/30/2026		12/31/2025		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	Ordinary (Col. 1-3)	Capital (Col. 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 22,542,439	$ 269,083	$ 22,696,308	$ 1,338,793	$ (153,869)	$ (1,069,710)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	– %	100.000 %	– %	100.000 %	– %	– %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 22,542,439	$ 269,083	$ 22,696,308	$ 1,338,793	$ (153,869)	$ (1,069,710)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	– %	100.000 %	– %	100.000 %	– %	– %

(b) Use of reinsurance-related tax-planning strategies

Does the company's tax-planning strategies include the use of reinsurance? NO

B. Regarding deferred tax liabilities that are not recognized

The Company does not have any unrecognized deferred tax liabilities.

Notes to the Financial Statements

9. Income Taxes (Continued)

C. Major components of current income taxes incurred

Current income taxes incurred consist of the following major components:	(1) 06/30/2026	(2) 12/31/2025	(3) Change (1-2)
1. Current Income Tax			
(a) Federal	$ 1,986,677	$ 14,229,554	$ (12,242,877)
(b) Foreign	(5,206)	(20,825)	15,619
(c) Subtotal (1a+1b)	$ 1,981,471	$ 14,208,729	$ (12,227,258)
(d) Federal income tax on net capital gains	2,211,708	6,203,069	(3,991,361)
(e) Utilization of capital loss carry-forwards	–	–	–
(f) Other	–	(1,214,659)	1,214,659
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 4,193,179	$ 19,197,139	$ (15,003,960)

	(1) 06/30/2026	(2) 12/31/2025	(3) Change (1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 10,829,061	$ 10,596,035	$ 233,026
(2) Unearned premium reserve	2,829,574	3,039,598	(210,024)
(3) Policyholder reserves	284,806	204,997	79,809
(4) Investments			
(5) Deferred acquisition costs			
(6) Policyholder dividends accrual			
(7) Fixed assets	–	–	–
(8) Compensation and benefits accrual			
(9) Pension accrual			
(10) Receivables - nonadmitted	7,222,480	7,464,438	(241,958)
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward			
(13) Other	1,376,518	1,391,240	(14,722)
(99) Subtotal (Sum of 2a1 through 2a13)	$ 22,542,439	$ 22,696,308	$ (153,869)
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted			
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 22,542,439	$ 22,696,308	$ (153,869)
(e) Capital			
(1) Investments	$ 269,083	$ 1,338,793	$ (1,069,710)
(2) Net capital loss carry-forward	–	–	–
(3) Real estate			
(4) Other			
(99) Subtotal (2e1+2e2+2e3+2e4)	$ 269,083	$ 1,338,793	$ (1,069,710)
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	269,083	1,338,793	(1,069,710)
(i) Admitted deferred tax assets (2d + 2h)	$ 22,811,522	$ 24,035,101	$ (1,223,579)

	(1) 06/30/2026	(2) 12/31/2025	(3) Change (1-2)
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	$ 1,444,334	$ 1,333,900	$ 110,434
(2) Fixed assets	105,173	66,772	38,401
(3) Deferred and uncollected premium			
(4) Policyholder reserves			
(5) Other	255,036	276,036	(21,000)
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 1,804,543	$ 1,676,708	$ 127,835
(b) Capital			
(1) Investments	$ 507,555	$ 507,555	$ –
(2) Real estate			
(3) Other	18,868,521	18,964,625	(96,104)
(99) Subtotal (3b1+3b2+3b3)	$ 19,376,076	$ 19,472,180	$ (96,104)
(c) Deferred tax liabilities (3a99 + 3b99)	$ 21,180,619	$ 21,148,888	$ 31,731
4. Net deferred tax assets/liabilities (2i - 3c)	$ 1,630,903	$ 2,886,213	$ (1,255,310)

Notes to the Financial Statements

9. Income Taxes (Continued)

D. Among the more significant book to tax adjustments

	06/30/2026	Effective Tax Rate
Provision computed at statutory rate	$ 5,310,248	21.000 %
Permanent Differences	(7,614)	-0.030
Initial DTA set up	—	—
PY True Up (to Deferred)	—	—
PY True Up (to Current)	—	—
Change in Non-admitted Assets	241,958	0.957
Total	$ 5,544,592	21.927 %

	06/30/2026	Effective Tax Rate
Federal and foreign income taxes incurred	$ 1,981,471	7.836 %
Current taxes on realized capital gains	2,211,708	8.746
Change in deferred income taxes	1,351,413	5.344
Total statutory income taxes	$ 5,544,592	21.927 %

	12/31/2025	Effective Tax Rate
Provision computed at statutory rate	$ 25,284,909	21.000 %
Permanent Differences	(277,944)	-0.231
Initial DTA set up		
PY True Up (to Deferred)	1,313,034	1.091
PY True Up (to Current)	(1,214,659)	-1.009
Change in Non-admitted Assets	1,243,306	1.033
Total	$ 26,348,646	21.883 %

	12/31/2025	Effective Tax Rate
Federal and foreign income taxes incurred	$ 12,994,070	10.792 %
Current taxes on realized capital gains	6,203,069	5.152
Change in deferred income taxes	7,151,507	5.940
Total statutory income taxes	$ 26,348,646	21.883 %

E. Operating loss and tax credit carryforwards

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

(2) Income tax expense available for recoupment

	Ordinary	Capital	Total
2024	$	$	$
2025	20,411,799		20,411,799
2026	4,193,179		4,193,179

(3) The Company does not have deposits admitted under Section 6603 of the Internal Revenue Code.

F. Consolidated federal income tax return

(1) The Company's federal income tax return is consolidated with the following entities for the reporting year:
Chesapeake Risk Solutions, Inc.
Chesapeake Employers Protective Insurance Company, Inc.
Chesapeake Employers Security Insurance Company, Inc.
Chesapeake Employers Specialty Insurance Company, Inc.
Chesapeake Employers Alliance Insurance Company, Inc.
Chesapeake Employers Casualty Insurance Company, Inc.

(2) The method of allocation among companies is subject to a written agreement, approved by the Board of Directors, whereby allocating is made primarily on a separate return basis with current credit for any net operating losses or other items utilized in the consolidated tax return. Intercompany tax balances are settled quarterly.

G. Federal or foreign income tax loss contingencies

The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT)

None

Notes to the Financial Statements

9. Income Taxes (Continued)

I. Alternative Minimum Tax (AMT) Credit

			Amount
(1)	Gross AMT credit recognized as:		
	a.	Current year recoverable	$
	b.	Deferred tax asset (DTA)	
(2)	Beginning balance of AMT credit carryforward		
(3)	Amounts recovered		
(4)	Adjustments		
(5)	Ending balance of AMT credit carryforward (5=2-3-4)		$
(6)	Reduction for sequestration		
(7)	Nonadmitted by reporting entity		
(8)	Reporting entity ending balance (8=5-6-7)		$

The Inflation Reduction Act was enacted on August 16, 2022, and included a new Corporate Alternative Minimum Tax (CAMT). The Company has determined that they do not expect to be liable for the CAMT in 2026.

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

During Q1 2026, the Company established five subsidiaries: Chesapeake Employers Protective Insurance Company, Inc.; Chesapeake Employers Security Insurance Company, Inc.
Chesapeake Employers Specialty Insurance Company, Inc.; Chesapeake Employers Alliance Insurance Company, Inc.; and Chesapeake Employers Casualty Insurance Company, Inc. These organizations are not operational and have no activity in 2026.

A. Nature of Relationships - No Significant Changes

B. Detail of Related Party Transactions - No Significant Changes

C. Transactions with related party who are not reported on Schedule Y - No Significant Changes

D. Amounts Due To or From Related Parties - No Significant Changes

E. Management Service Contracts and Cost Sharing Arrangements - Not Applicable

F. Guarantees or Contingencies - No Significant Changes

G. Nature of Relationships that Could Affect Operations - None

H. Amount Deducted for Investment in Upstream Company - None

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - No Significant Changes

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - No Significant Changes

K. Foreign Subsidiary Value Using CARVM - None

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

M. All SCA Investments - No Significant Changes

N. Investment in Insurance SCAs - None

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

11. Debt

A. Debt, Including Capital Notes - Not Applicable

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Atlanta through the purchase of FHLB stock, a requirement for membership in the FHLB program. It is the Company's strategy to utilize these funds to provide financial flexibility for claims settlements. The Company has determined the actual maximum borrowing capacity as $512,246,969based on a notification received from FHLB Atlanta. As of June 30, 2026, the Company had borrowed $140 million.

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

		(1) Total (2+3)	(2) General Account	(3) Protected Cell Accounts
1.	Current Year			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	1,805,300	1,805,300	
	(c) Activity stock	6,650,000	6,650,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 8,455,300	$ 8,455,300	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 512,246,969		
2.	Prior Year-End			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	1,803,200	1,803,200	
	(c) Activity stock	6,650,000	6,650,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 8,453,200	$ 8,453,200	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 522,022,600		

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

				Eligible for Redemption			
		(1)	(2)	(3)	(4)	(5)	(6)
	Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1.	Class A	$	$	$	$	$	$
2.	Class B	$ 1,805,300	$ 1,805,300	$	$	$	$

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

		(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1.	Current year total general and protected cell accounts total collateral pledged (Lines 2+3)	$ 166,459,283	$ 183,221,548	$ 140,000,000
2.	Current year general account total collateral pledged	166,459,283	183,221,548	140,000,000
3.	Current year protected cell accounts total collateral pledged			
4.	Prior year-end total general and protected cell accounts total collateral pledged	175,983,699	191,239,265	140,000,000

(b) Maximum amount pledged during reporting period

		(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1.	Current year total general and protected cell accounts maximum collateral pledged (Lines 2+3)	$ 176,115,531	$ 191,216,464	$ 140,000,000
2.	Current year general account maximum collateral pledged	176,115,531	191,216,464	140,000,000
3.	Current year protected cell accounts maximum collateral pledged			
4.	Prior year-end total general and protected cell accounts maximum collateral pledged	178,773,670	198,875,755	140,000,000

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Protected Cell Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ 140,000,000	$ 140,000,000	$	XXX
(b) Funding agreements				$
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 140,000,000	$ 140,000,000	$	$
2. Prior Year-end				
(a) Debt	$ 140,000,000	$ 140,000,000	$	XXX
(b) Funding agreements				$
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 140,000,000	$ 140,000,000	$	$

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

	(1) Total (2+3)	(2) General Account	3 Protected Cell Accounts
1. Debt	$ 140,000,000	$ 140,000,000	$
2. Funding agreements			
3. Other			
4. Aggregate total (Lines 1+2+3)	$ 140,000,000	$ 140,000,000	$

(c) FHLB - Prepayment obligations

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

C. Unused commitments and lines of credit for financing arrangements: - None

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

A. Defined Benefit Plan - 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 - No Significant Changes

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 - Not Applicable

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

A. Transfers of Receivables Reported as Sales - Not Applicable

B. Transfer and Servicing of Financial Assets - Not Applicable

C. Wash Sales - 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 - Not Applicable

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Asset-Backed Securities (D-1.2)	$	$ 6,249,942	$	$	$ 6,249,942
Bonds: Issuer Credit Obligations (D-1.1)		39,294,195			39,294,195
Common Stock: Exchange Traded Funds (D-2.2)		38,885,118			38,885,118
Common Stock: Indust. & Misc. (D-2.2)	154,694,386	8,455,300			163,149,686
Common Stock: Mutual Funds (D-2.2)		10,891,401			10,891,401
Other Long Term Assets Debt Securities That Do Not Qualify as Bond: Lack of Meaningful Cash Flows (BA)			835,360		835,360
Other Long Term Assets Joint Ventures, Partnerships or LLC (Including Non-Registered Private Funds) (BA)			198,251,524		198,251,524
Preferred Stock: Indust. & Misc. (D-2.1)	49,400,721				49,400,721
Total assets at fair value/NAV	$ 204,095,107	$ 103,775,956	$ 199,086,884	$	$ 506,957,947
b. Liabilities at fair value					
Total liabilities at fair value	$	$	$	$	$

In Q1 of 2026 we reclassified our level 3 investments to the updated categories.

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

Description	Beginning balance as of 04/01/2026	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2026
a. Assets										
Other Invested assets - Joint venture, partner, or LLC interests that have underlying characteristics of: Bonds - Unaffiliated	$ –	$	$	$	$	$	$	$	$	$ –
Other Long Term Assets Debt Securities That Do Not Qualify as Bond: Lack of Meaningful Cash Flows (BA)	1,000,000				(164,640)					835,360
Other Long Term Assets Joint Ventures, Partnerships or LLC (Including Non-Registered Private Funds) (BA)	182,934,180				1,982,403	17,314,794		(3,979,854)		198,251,523
Other invested assets (BA): JV, Partnership or LLC Interest - Common Stock - Unaffiliated	–									–
Other invested assets: JV, Partnership, or LLC Interest - Real Estate - Unaffiliated	–									–
Other invested assets: JV, or LLC Interest - Common Stock - Affiliated	–									–
Total assets	$ 183,934,180	$	$	$	$ 1,817,763	$ 17,314,794	$	$ (3,979,854)	$	$ 199,086,883
b. Liabilities										
Total liabilities	$	$	$	$	$	$	$	$	$	$

(3) The Company's policy for determining when transfers between levels are recognized is the actual date of the event or change in circumstances that caused the transfer.

(4) When market prices are not available, fair value is generally estimated using current market inputs for similar financial instruments with comparable terms and credit quality, commonly referred to as matrix pricing (Level 2). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes are relevant to the particular asset or liability. This process may include the use of unobservable inputs in discounted cash flow analysis or other income based approaches (Level 3). These valuation techniques involve some level of management estimation and judgment. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used and are reflective of the assumptions that market participants would use in valuing assets or liabilities.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values or NAV for All Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 1,968,187,371	$ 1,971,595,789	$ –	$ 1,968,187,371	$ –	$	$
Preferred Stock	51,368,006	51,400,721	51,368,006	–	–		
Common stock	212,926,204	212,926,204	154,694,386	58,231,818	–		
Other invested assets	199,590,382	199,596,105	–	503,499	199,086,883		

D. Not Practicable to Estimate Fair Value - Not Applicable

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

21. Other Items - No Significant Changes

22. Events Subsequent - Not Applicable

23. Reinsurance - No Significant Changes

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

Notes to the Financial Statements

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

Loss and Loss Adjustment Expense Reserves, as of December 31, 2025, were $773.4 million net of tabular discounts. As of June 30, 2026, $64.7 million has been paid for incurred loss and loss adjustment expense attributable to insured events of prior years. Reserves remaining for prior years are now $711.3 million as a result of re-estimation of unpaid claims and loss adjustment expenses. Therefore, there has been $2.6 million of net unfavorable development since December 31, 2025 to June 30, 2026 . The increase is generally the result of ongoing analysis which indicated higher than expected loss development.

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 - No Significant Changes

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - No Significant Changes

31. High Deductibles - Not Applicable

32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - No Significant Changes

33. Asbestos/Environmental Reserves - No Significant Changes

34. Subscriber Savings Accounts - None

35. Multiple Peril Crop Insurance - None

36. Financial Guaranty Insurance - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

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? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] 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? ..... Yes [ ] No [X]

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

.....

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

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? ..... Yes [ ] No [X]

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? ..... Yes [ ] No [ ] NA [X]

If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2020

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). 03/30/2022

6.4 By what department or departments?

Maryland Insurance Administration.....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] NA [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [X] No [ ] NA [ ]

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? ..... Yes [ ] No [X]

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?..... Yes [ ] No [X]

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?..... Yes [ ] No [X]

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 affiliate's 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 [X] No [ ]

(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? ..... Yes [ ] No [X]

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? ..... Yes [ ] No [X]

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

.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?..... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:..... $ 0

GENERAL INTERROGATORIES

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.) ..... Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
$183,221,548 FHLB collateral, $38,522,102 other pledged collateral, $200,375 required for Certificate of Authority

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 50,877,044

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] 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	$ 0	$
13.23	Common Stock	$ 0	$
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$ 31,551,464	$ 50,884,146
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 31,551,464	$ 50,884,146
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? ..... Yes [ ] No [X]

14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] NA [ ]
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	$ 0
15.2	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 0
15.3	Total payable for securities lending reported on the liability page	$ 0

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 [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Bank , N.A.	Chase Metro Tech Center, Brooklyn, NY 11245
M&T Bank	25 S. Charles Street, Baltimore, MD 21201

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? ..... Yes [ ] No [X]

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. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
Advent	U
Angelo, Gordon & Company	U
Auldbrass Partners	U
Benefit Street Partners	U
Black Rock	U
Brown Capital Management	U
Carval Investors, LP	U
Chartwell Investment Partners, LLC	U
Elm Tree Funds	U
Federal Capital Partners	U
Franklin Templeton Investments	U
Heitman Value Partners	U
Invesco Credit Partners	U
J.P. Morgan Investment Inc	U
Latitude Management	U
Madison Realty Capital	U
Mitch He	I
Neuberger Berman	U
Octagon Credit Investors	U
PCCP, LLC	U
Pomona Capital XI	U
Prudential	U
RRA Capital	U
Shenkman Capital Management	U
SIT Investment	U
SSI Investment Management	U
ValStone Partners	U
Wellington Management Co	U
Federal Capital Partners	U
ABR Capital Partners	U
Ares Capital Corporation	U
Blue Owl Capital	U
MGG Capital	U

GENERAL INTERROGATORIES

1 Name of Firm or Individual	2 Affiliation
Sands Capital	U
TPG Capital	U
Voya Financial	U
TCP Venture Capital	U
Ignite Capital	U

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [X] No [ ] NA [ ]

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 [X] No [ ] NA [ ]

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
113013	Advent	Securities Exchange Commission	DS
140006	Angelo, Gordon & Company	Securities Exchange Commission	DS
161360	Auldbrass Partners	Securities Exchange Commission	DS
304962	Benefit Street Partners	Securities Exchange Commission	DS
288041	Black Rock Multi-Alternative Opportunities Fund B	Securities Exchange Commission	DS
105633	Brown Capital Management	Securities Exchange Commission	DS
141819	Carval Investors, LP	Securities Exchange Commission	DS
106157	Chartwell Investment Partners, LLC	Securities Exchange Commission	DS
286094	ElmTree Funds	Securities Exchange Commission	DS
161468	Federal Capital Partners	Securities Exchange Commission	DS
117384	Franklin Templeton Investments	Securities Exchange Commission	DS
105480	Heitman Value Partners	Securities Exchange Commission	DS
107584	Invesco Credit Partners	Securities Exchange Commission	DS
107038	J.P. Morgan Investment Management Inc	Securities Exchange Commission	DS
158422	Latitude Management	Securities Exchange Commission	DS
158988	Madison Realty Capital	Securities Exchange Commission	DS
2908	Neuberger Berman	Securities Exchange Commission	DS
155336	Octagon Credit Investors	Securities Exchange Commission	DS
157505	PCCP, LLC	Securities Exchange Commission	DS
148269	Pomona Capital XI	Securities Exchange Commission	DS
18353	Prudential	Securities Exchange Commission	DS
298065	RRA Capital	Securities Exchange Commission	DS
112192	Shenkman Capital Management	Securities Exchange Commission	DS
105725	SIT Investment	Securities Exchange Commission	DS
104889	SSI Investment Management	Securities Exchange Commission	DS
115501	ValStone Partners	Securities Exchange Commission	DS
106595	Wellington Management Company LLP	Securities Exchange Commission	DS
161468	Federal Capital Partners	Securities Exchange Commission	DS
152121	ABR Capital Partners	Securities Exchange Commission	DS
131619	Ares Capital Corporation	Securities Exchange Commission	DS
283250	Blue Owl Capital	Securities Exchange Commission	DS
174126	MGG Capital	Securities Exchange Commission	DS
137610	Sands Capital	Securities Exchange Commission	DS
159738	TPG Capital	Securities Exchange Commission	DS
34815	Voya Financial	Securities Exchange Commission	DS
172402	TCP Venture Capital	Securities Exchange Commission	DS
336226	Ignite Capital	Securities Exchange Commission	DS

17.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No [ ]

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? Yes [ ] No [X]

GENERAL INTERROGATORIES

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?.... Yes [ ] No [X]

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?..... Yes [ ] No [X]

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? ..... Yes [ ] No [ ] NA [X]

   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? ..... Yes [X] No [ ]

   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]

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? ..... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL	0	0	0	0	0	0	0	0

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? ..... Yes [ ] No [X]

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? ..... Yes [ ] No [X]

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ ] No [X]

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? ..... Yes [X] No [ ]

General Interrogatories, Part 2, Question 2 Explanation

Chesapeake has had a fronting arrangement with Zurich Insurance since 8/1/2010. The current contract runs from May 1, 2025 to April 30, 2028. These contracts provided a fronting arrangement for other states coverage that will be less than 10% of total premium.

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
		NONE				

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date – Allocated by States and Territories

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		0		0		0
2. Alaska AK	N		0		0		0
3. Arizona AZ	N		0		0		0
4. Arkansas AR	N		0		0		0
5. California CA	N		0		0		0
6. Colorado CO	N		0		0		0
7. Connecticut CT	N		0		0		0
8. Delaware DE	N		0		0		0
9. Dist. Columbia DC	N		0		0		0
10. Florida FL	N		0		0		0
11. Georgia GA	N		0		0		0
12. Hawaii HI	N		0		0		0
13. Idaho ID	N		0		0		0
14. Illinois IL	N		0		0		0
15. Indiana IN	N		0		0		0
16. Iowa IA	N		0		0		0
17. Kansas KS	N		0		0		0
18. Kentucky KY	N		0		0		0
19. Louisiana LA	N		0		0		0
20. Maine ME	N		0		0		0
21. Maryland MD	L	82,285,935	79,001,012	51,399,727	47,226,761	67,392,727	809,940,000
22. Massachusetts MA	N		0		0		0
23. Michigan MI	N		0		0		0
24. Minnesota MN	N		0		0		0
25. Mississippi MS	N		0		0		0
26. Missouri MO	N		0		0		0
27. Montana MT	N		0		0		0
28. Nebraska NE	N		0		0		0
29. Nevada NV	N		0		0		0
30. New Hampshire NH	N		0		0		0
31. New Jersey NJ	N		0		0		0
32. New Mexico NM	N		0		0		0
33. New York NY	N		0		0		0
34. No. Carolina NC	N		0		0		0
35. No. Dakota ND	N		0		0		0
36. Ohio OH	N		0		0		0
37. Oklahoma OK	N		0		0		0
38. Oregon OR	N		0		0		0
39. Pennsylvania PA	N		0		0		0
40. Rhode Island RI	N		0		0		0
41. So. Carolina SC	N		0		0		0
42. So. Dakota SD	N		0		0		0
43. Tennessee TN	N		0		0		0
44. Texas TX	N		0		0		0
45. Utah UT	N		0		0		0
46. Vermont VT	N		0		0		0
47. Virginia VA	N		0		0		0
48. Washington WA	N		0		0		0
49. West Virginia WV	N		0		0		0
50. Wisconsin WI	N		0		0		0
51. Wyoming WY	N		0		0		0
52. American Samoa AS	N		0		0		0
53. Guam GU	N		0		0		0
54. Puerto Rico PR	N		0		0		0
55. U.S. Virgin Islands VI	N		0		0		0
56. Northern Mariana Islands MP	N		0		0		0
57. Canada CAN	N		0		0		0
58. Aggregate other alien OT	XXX	0	0	0	0	0	0
59. Totals	XXX	82,285,935	79,001,012	51,399,727	47,226,761	67,392,727	809,940,000
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts

1. L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 1
2. R – Registered – Non-domiciled RRGs 0
3. E – Eligible – Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile – See DSLI) 0
4. Q – Qualified – Qualified or accredited reinsurer 0
5. D – Domestic Surplus Lines Insurer (DSLI) – Reporting entities authorized to write surplus lines in the state of domicile 0
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

Company	FEIN	NAIC Code	State of Domicile	Ownership	% Ownership
Chesapeake Employers' Insurance Company	46-1056754	11039	MD		
Injured Workers' Insurance Fund	52-2127565				
Chesapeake Risk Solutions, Inc.	83-2306359			Chesapeake Employers' Insurance Company	100%
iCubed Ventures, LLC	83-2289224			Chesapeake Employers' Insurance Company	100%
Chesapeake Employers' Holding Company, LLC	41-4950145			Chesapeake Employers' Insurance Company	100%
Chesapeake Employers' Alliance Insurance Company	41-4979034			Chesapeake Employers' Holding Company, LLC	100%
Chesapeake Employers' Casualty Insurance Company	41-5040315			Chesapeake Employers' Holding Company, LLC	100%
Chesapeake Employers' Protective Insurance Company	41-5095327			Chesapeake Employers' Holding Company, LLC	100%
Chesapeake Employers' Security Insurance Company	41-5123418			Chesapeake Employers' Holding Company, LLC	100%
Chesapeake Employers' Specialty Insurance Company	41-5244509			Chesapeake Employers' Holding Company, LLC	100%

SCHEDULE Y
PART 1A – DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		11039	46-1056754				Chesapeake Employers' Insurance Company	MD	RE			0.0		NO	0
			52-2127565				Injured Workers' Insurance Fund	MD	NIA	Chesapeake Employers' Insurance Company	Management	0.0	Chesapeake Employers' Insurance Company	NO	0
			83-2306359				Chesapeake Risk Solutions, Inc.	MD	NIA	Chesapeake Employers' Insurance Company	Ownership	100.0	Chesapeake Employers' Insurance Company	YES	0
			83-2289224				iCubed Ventures, LLC	MD	NIA	Chesapeake Employers' Insurance Company	Ownership	100.0	Chesapeake Employers' Insurance Company	NO	0
00000		00000	41-4950145				Chesapeake Employers' Holding Company, LLC	MD	NIA	Chesapeake Employers' Insurance Company	Ownership	100.0	Chesapeake Employers' Insurance Company	NO	0
00000		00000	41-4979034				Chesapeake Employers' Alliance Insurance Company	MD	DS	Chesapeake Employers' Holding Company, LLC	Ownership	100.0	Chesapeake Employers' Insurance Company	YES	0
00000		00000	41-5040315				Chesapeake Employers' Casualty Insurance Company	MD	DS	Chesapeake Employers' Holding Company, LLC	Ownership	100.0	Chesapeake Employers' Insurance Company	YES	0
00000		00000	41-5095327				Chesapeake Employers' Protective Insurance Company	MD	DS	Chesapeake Employers' Holding Company, LLC	Ownership	100.0	Chesapeake Employers' Insurance Company	YES	0
00000		00000	41-5123418				Chesapeake Employers' Security Insurance Company	MD	DS	Chesapeake Employers' Holding Company, LLC	Ownership	100.0	Chesapeake Employers' Insurance Company	YES	0
00000		00000	41-5244509				Chesapeake Employers' Specialty Insurance Company	MD	DS	Chesapeake Employers' Holding Company, LLC	Ownership	100.0	Chesapeake Employers' Insurance Company	YES	0

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date			4
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1.	Fire			0.0	0.0
2.1	Allied lines			0.0	0.0
2.2	Multiple peril crop			0.0	0.0
2.3	Federal flood			0.0	0.0
2.4	Private crop			0.0	0.0
2.5	Private flood			0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril			0.0	0.0
5.1	Commercial multiple peril (non-liability portion)			0.0	0.0
5.2	Commercial multiple peril (liability portion)			0.0	0.0
6.	Mortgage guaranty			0.0	0.0
8.	Ocean marine			0.0	0.0
9.1	Inland marine			0.0	0.0
9.2	Pet insurance			0.0	0.0
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability -occurrence			0.0	0.0
11.2	Medical professional liability -claims made			0.0	0.0
12.	Earthquake			0.0	0.0
13.1	Comprehensive (hospital and medical) individual			0.0	0.0
13.2	Comprehensive (hospital and medical) group			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.1	Vision only			0.0	0.0
15.2	Dental only			0.0	0.0
15.3	Disability income			0.0	0.0
15.4	Medicare supplement			0.0	0.0
15.5	Medicaid Title XIX			0.0	0.0
15.6	Medicare Title XVIII			0.0	0.0
15.7	Long-term care			0.0	0.0
15.8	Federal employees health benefits plan			0.0	0.0
15.9	Other health			0.0	0.0
16.	Workers' compensation	88,593,887	67,392,727	76.1	65.8
17.1	Other liability occurrence			0.0	0.0
17.2	Other liability-claims made			0.0	0.0
17.3	Excess workers' compensation			0.0	0.0
18.1	Products liability-occurrence			0.0	0.0
18.2	Products liability-claims made			0.0	0.0
19.1	Private passenger auto no-fault (personal injury protection)			0.0	0.0
19.2	Other private passenger auto liability			0.0	0.0
19.3	Commercial auto no-fault (personal injury protection)			0.0	0.0
19.4	Other commercial auto liability			0.0	0.0
21.1	Private passenger auto physical damage			0.0	0.0
21.2	Commercial auto physical damage			0.0	0.0
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
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	0	0	0.0	0.0
35.	TOTALS	88,593,887	67,392,727	76.1	65.8
	DETAILS OF WRITE-INS				
3401.				0.0	0.0
3402.				0.0	0.0
3403.				0.0	0.0
3498.	Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0		0
2.1	Allied lines	0		0
2.2	Multiple peril crop	0		0
2.3	Federal flood	0		0
2.4	Private crop	0		0
2.5	Private flood	0		0
3.	Farmowners multiple peril	0		0
4.	Homeowners multiple peril	0		0
5.1	Commercial multiple peril (non-liability portion)	0		0
5.2	Commercial multiple peril (liability portion)	0		0
6.	Mortgage guaranty	0		0
8.	Ocean marine	0		0
9.1	Inland marine	0		0
9.2	Pet insurance	0		0
10.	Financial guaranty	0		0
11.1	Medical professional liability-occurrence	0		0
11.2	Medical professional liability-claims made	0		0
12.	Earthquake	0		0
13.1	Comprehensive (hospital and medical) individual	0		0
13.2	Comprehensive (hospital and medical) group	0		0
14.	Credit accident and health	0		0
15.1	Vision only	0		0
15.2	Dental only	0		0
15.3	Disability income	0		0
15.4	Medicare supplement	0		0
15.5	Medicaid Title XIX	0		0
15.6	Medicare Title XVIII	0		0
15.7	Long-term care	0		0
15.8	Federal employees health benefits plan	0		0
15.9	Other health	0		0
16.	Workers' compensation	39,353,527	82,285,935	79,001,012
17.1	Other liability occurrence	0		0
17.2	Other liability-claims made	0		0
17.3	Excess workers' compensation	0		0
18.1	Products liability-occurrence	0		0
18.2	Products liability-claims made	0		0
19.1	Private passenger auto no-fault (personal injury protection)	0		0
19.2	Other private passenger auto liability	0		0
19.3	Commercial auto no-fault (personal injury protection)	0		0
19.4	Other commercial auto liability	0		0
21.1	Private passenger auto physical damage	0		0
21.2	Commercial auto physical damage	0		0
22.	Aircraft (all perils)	0		0
23.	Fidelity	0		0
24.	Surety	0		0
26.	Burglary and theft	0		0
27.	Boiler and machinery	0		0
28.	Credit	0		0
29.	International	0		0
30.	Warranty	0		0
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	0	0	0
35.	TOTALS	39,353,527	82,285,935	79,001,012
	DETAILS OF WRITE-INS			
3401.		0		0
3402.		0		0
3403.		0		0
3498.	Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2026 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2026 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2023 + Prior	151,980	408,895	560,875	23,738		23,738	152,417	2,463	384,740	539,620	24,175	(21,692)	2,483
2. 2024	32,325	50,129	82,454	15,109	75	15,184	23,361	2,067	39,154	64,582	6,145	(8,833)	(2,688)
3. Subtotals 2024 + prior	184,305	459,024	643,329	38,847	75	38,922	175,778	4,530	423,894	604,202	30,320	(30,525)	(205)
4. 2025	49,480	80,629	130,109	25,177	601	25,778	44,323	4,707	58,117	107,147	20,020	(17,204)	2,816
5. Subtotals 2025 + prior	233,785	539,653	773,438	64,024	676	64,700	220,101	9,237	482,011	711,349	50,340	(47,729)	2,611
6. 2026	XXX	XXX	XXX	XXX	7,859	7,859	XXX	24,667	54,635	79,302	XXX	XXX	XXX
7. Totals	233,785	539,653	773,438	64,024	8,535	72,559	220,101	33,904	536,646	790,651	50,340	(47,729)	2,611
8. Prior year-end surplus as regards policy-holders	1,437,041										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
											1. 21.5	2. (8.8)	3. 0.3
													Col. 13, Line 7 Line 8
													4. 0.2

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Bar Code:

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

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

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

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

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	6,571,853	6,808,974
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		0
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		0
5. Deduct amounts received on disposals		0
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other-than-temporary impairment recognized		0
8. Deduct current year's depreciation	118,561	237,121
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	6,453,292	6,571,853
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	6,453,292	6,571,853

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	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase/(decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals		0
8. Deduct amortization of premium and mortgage interest points and commitment fees		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other-than-temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Total valuation allowance		0
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

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	177,963,276	165,079,082
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,000,000	6,432,848
2.2 Additional investment made after acquisition	23,775,295	30,505,185
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase/(decrease)	3,041,689	9,238,352
6. Total gain (loss) on disposals	0	(6,308)
7. Deduct amounts received on disposals	6,170,552	28,669,924
8. Deduct amortization of premium, depreciation and proportional amortization	13,602	53,076
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	4,562,883
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	199,596,105	177,963,276
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	199,596,105	177,963,276

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	2,212,155,507	2,219,087,460
2. Cost of bonds and stocks acquired	428,335,470	649,657,694
3. Accrual of discount	1,515,954	2,922,340
4. Unrealized valuation increase/(decrease)	17,746,512	(5,945,035)
5. Total gain (loss) on disposals	15,306,693	35,729,755
6. Deduct consideration for bonds and stocks disposed of	434,786,301	678,013,423
7. Deduct amortization of premium	4,330,300	7,411,901
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	3,871,382
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(20,821)	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,235,922,714	2,212,155,507
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	2,235,922,714	2,212,155,507

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)	667,048,951	23,077,209	31,748,128	8,795,899	667,048,951	667,173,931	0	664,711,914
2. NAIC 2 (a)	361,278,618	22,960,109	30,457,667	(7,112,954)	361,278,618	346,668,106	0	388,390,294
3. NAIC 3 (a)	61,532,960	19,364,564	12,611,872	(107,371)	61,532,960	68,178,282	0	56,547,771
4. NAIC 4 (a)	32,858,517	10,760,822	7,674,912	(2,243,060)	32,858,517	33,701,366	0	31,449,290
5. NAIC 5 (a)	1,493,718	48,734	505,222	(17,432)	1,493,718	1,019,798	0	1,591,257
6. NAIC 6 (a)	0				0	0	0	0
7. Total ICO	1,124,212,764	76,211,438	82,997,802	(684,918)	1,124,212,764	1,116,741,482	0	1,142,690,527
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	799,747,025	95,954,821	88,458,912	(184,174)	799,747,025	807,058,761	0	799,505,233
9. NAIC 2	43,233,502	5,028,668	8,020,971	164,128	43,233,502	40,405,326	0	40,853,112
10. NAIC 3	4,568,056	0	0	(683,401)	4,568,056	3,884,654	0	6,557,943
11. NAIC 4	2,646,836	0	0	713,730	2,646,836	3,360,566	0	5,044,867
12. NAIC 5	0	145,000	0	0	0	145,000	0	0
13. NAIC 6	0				0	0	0	0
14. Total ABS	850,195,419	101,128,489	96,479,883	10,283	850,195,419	854,854,307	0	851,961,155
PREFERRED STOCK								
15. NAIC 1	2,000,000	23,011,064	0	21,109,478	2,000,000	46,120,542	0	2,000,000
16. NAIC 2	4,986,757	115,394	1,278,026	138,102	4,986,757	3,962,226	0	4,880,616
17. NAIC 3	2,130,522	141,260	1,123,168	169,339	2,130,522	1,317,953	0	0
18. NAIC 4	0				0	0	0	0
19. NAIC 5	0				0	0	0	0
20. NAIC 6	0				0	0	0	0
21. Total Preferred Stock	9,117,279	23,267,718	2,401,194	21,416,919	9,117,279	51,400,721	0	6,880,616
22. Total ICO, ABS & Preferred Stock	1,983,525,461	200,607,645	181,878,879	20,742,283	1,983,525,461	2,022,996,511	0	2,001,532,297

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $;
NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
7709999999 Totals	0	XXX			

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	7,269,042	2,572,572
2. Cost of short-term investments acquired	30,768	11,399,601
3. Accrual of discount	1,322	4,550
4. Unrealized valuation increase/(decrease)	40	1,124
5. Total gain (loss) on disposals	319,102	545,711
6. Deduct consideration received on disposals	7,594,886	6,679,959
7. Deduct amortization of premium	25,387	574,558
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other-than-temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	7,269,042
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	0	7,269,042

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

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	61,898,469	54,523,255
2. Cost of cash equivalents acquired	399,972,217	610,152,413
3. Accrual of discount	0	0
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	0	60,305
6. Deduct consideration received on disposals	400,758,524	602,812,899
7. Deduct amortization of premium	0	24,605
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	61,112,163	61,898,469
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	61,112,163	61,898,469

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3			Actual Cost at Time of Acquisition		Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Description of Property	City	State	Date Acquired	Name of Vendor		Amount of Encumbrances		
0399999 Totals					0	0	0	0

SCHEDULE A - PART 3

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

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

NONE

E01

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
NONE								
3399999 Totals						0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
NONE																	
0599999 Totals																	

E02

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated												
CHEMGG-10-4	MGG Structured Solutions Fund II LP	New York	NY	MGG Structured Solutions Fund II LP		12/17/2024		0	598,355	0	0	0.740
CHETPG-03-4	TPG AG Credit Solutions III	San Francisco	CA	TPG		12/12/2025		0	500,000	0	0	0.220
1599999 - Interests in JV, P'ship or LLCs (Including NRPFs): Bonds - NAIC Designation Not Assigned by SVO - Unaffiliated								0	1,098,355	0	0	XXX
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated												
CHE101-BR-0	BlackRock MAOF-B	New York	NY	BlackRock		06/04/2018		0	54,022	0	0	6.220
CHE100-BR-2	BlackRock GEPIF	New York	NY	BlackRock		04/08/2020		0	683	0	0	0.670
CHE100-AP-7	CEIC - Auldbrass SOF III	New York	NY	CEIC - Auldbrass SOF III		06/24/2021		0	13,851	0	0	4.900
CHE10V-NB-6	Neuberger Berman Secondary	New York	NY	Neuberger Berman Secondary		09/15/2022		0	275,000	0	0	0.220
CHE004-BR-6	Blackrock Infrastructure Fund IV	New York	NY	Blackrock Infrastructure Fund IV		12/14/2022		0	199,952	0	0	0.440
CHE101-WP-1	CEIC - HADLEY HARBOR PARTNERS	Boston	MA	CEIC - HADLEY HARBOR PARTNERS		03/06/2023		0	97,186	0	0	0.310
1999999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Unaffiliated								0	640,694	0	0	XXX
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated												
000000-00-0	Chesapeake Employers' Holding Company LLC	Towson	MD	Chesapeake Employers Insurance Company		05/29/2026		0	15,000,000			100.000
2099999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Affiliated								0	15,000,000	0	0	XXX
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated												
CHE101-FT-2	Franklin Templeton Private Real Estate Fund IIA	New York	NY	Franklin Templeton		03/30/2017		0	84,162	0	0	13.510
CHE105-EL-1	ElmTree US Net Lease Fund V-A, LP	St. Louis	MO	CEIC - ElmTree V		07/27/2023		0	411,863	0	0	2.580
CHEFCP-10-3	FCP Realty Fund VI-B, L.P	Chevy Chase	MD	FCP Realty Fund VI-B, L.P		09/02/2024		0	79,719	0	0	1.130
2199999 - Interests in JV, P'ship or LLCs (Including NRPFs): Real Estate - Unaffiliated								0	575,745	0	0	XXX
7899999 – Subtotals - Unaffiliated								0	2,314,794	0	0	XXX
7999999 – Subtotals - Affiliated								0	15,000,000	0	0	XXX
8099999 Totals								0	17,314,794	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
CHEMGG-10-4	MGG Structured Solutions Fund II LP	New York	NY	MGG Structured Solutions Fund II LP	12/17/2024	06/02/2026	621,416	0	0	0	0	0	0	621,416	621,416	0	0	0	0
1599999 - Interests in JV, P'ship or LLCs (Including NRPFs): Bonds - NAIC Designation Not Assigned by SVO - Unaffiliated							621,416	0	0	0	0	0	0	621,416	621,416	0	0	0	0
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
CHE004-BR-6	Blackrock Infrastructure Fund IV	New York	NY	Blackrock Infrastructure Fund IV	12/14/2022	05/20/2026	64,164	0	0	0	0	0	0	64,164	64,164	0	0	0	0
CHE100-AP-7	CEIC - Auldbrass SOF III	New York	NY	CEIC - Auldbrass SOF III	06/24/2021	06/29/2026	247,740	0	0	0	0	0	0	247,740	247,740	0	0	0	0
CHE100-BR-2	BlackRock GEPIF	New York	NY	BlackRock	04/08/2020	06/18/2026	12,167	0	0	0	0	0	0	12,167	12,167	0	0	0	0
CHE101-BR-0	BlackRock MAOF-B	New York	NY	BlackRock	06/04/2018	06/15/2026	797,416	0	0	0	0	0	0	797,416	797,416	0	0	0	0
CHE101-NB-2	Neuberger Berman Secondary Opportunities Fund IV	New York	NY	Neuberger Berman	04/19/2017	04/17/2026	260,201	0	0	0	0	0	0	260,201	260,201	0	0	0	0
CHE101-WP-1	CEIC - HADLEY HARBOR PARTNERS	Boston	MA	CEIC - HADLEY HARBOR PARTNERS	03/06/2023	06/11/2026	460,062	0	0	0	0	0	0	460,062	460,062	0	0	0	0
CHE10V-NB-6	Neuberger Berman Secondary	New York	NY	Neuberger Berman Secondary	09/15/2022	06/24/2026	210,043	0	0	0	0	0	0	210,043	210,043	0	0	0	0
1999999 - Interests in JV, P'ship or LLCs (Including NRPFs): Common Stocks - Unaffiliated							2,051,792	0	0	0	0	0	0	2,051,792	2,051,792	0	0	0	0
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated																			
CHE100-HV-7	CEIC- Heitman Value Partners V	Chigago	IL	Heitman Value Partners V, LP	06/15/2021	05/20/2026	258,285	0	0	0	0	0	0	258,285	258,285	0	0	0	0
CHE101-14-2	AG CORE PLUS REALTY FUND IV, LP	New York	NY	AG Core Plus Realty Fund IV, LP	08/24/2015	06/17/2026	87,000	0	0	0	0	0	0	87,000	87,000	0	0	0	0
CHE101-DF-4	CEIC - RRA Debt Fund II	Phoenix	AZ	CEIC - RRA Debt Fund II	03/01/2021	05/18/2026	961,361	0	0	0	0	0	0	961,361	961,361	0	0	0	0
2199999 - Interests in JV, P'ship or LLCs (Including NRPFs): Real Estate - Unaffiliated							1,306,646	0	0	0	0	0	0	1,306,646	1,306,646	0	0	0	0
7899999 – Subtotals - Unaffiliated							3,979,854	0	0	0	0	0	0	3,979,854	3,979,854	0	0	0	0
7999999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
8099999 Totals							3,979,854	0	0	0	0	0	0	3,979,854	3,979,854	0	0	0	0

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)								
912810-UP-1	UNITED STATES TREASURY	04/30/2026	Various	XXX	950,430	1,000,000	20,378	1.A
912810-UR-7	UNITED STATES TREASURY	06/30/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	1,063,445	1,100,000	16,874	1.A
91282C-GW-5	UNITED STATES TREASURY	05/22/2026	BANK OF NYC/MIRAE	XXX	1,560,638	1,425,000	2,086	1.A
0019999999 - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					3,574,513	3,525,000	39,338	XXX
Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)								
586145-WM-2	MEMPHIS TENN	06/24/2026	Various	XXX	408,764	400,000	11,198	1.C FE
0049999999 - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					408,764	400,000	11,198	XXX
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)								
00039U-AA-6	A&K TRAVEL GROUP HOLDINGS LTD	04/29/2026	Various	XXX	220,050	220,000	0	3.C FE
00092Y-AA-2	ADI ESCROW ISSUER LLC	06/16/2026	Bank of America Securities	XXX	19,000	19,000	0	4.B Z
00253P-AA-6	AAR ESCROW ISSUER LLC	04/16/2026	WELLS FARGO SECURITIES	XXX	47,380	46,000	276	3.B FE
002824-BH-2	ABBOTT LABORATORIES	06/12/2026	Bank of America Securities	XXX	276,117	300,000	613	1.E FE
00401Y-AB-6	ACADEMY LTD	05/04/2026	WELLS FARGO SECURITIES	XXX	70,000	70,000	0	3.B FE
007973-AF-7	ADVANCED ENERGY INDUSTRIES INC	05/29/2026	Various	XXX	2,024,173	2,008,000	0	2.C Z
008073-AA-6	AEROVIRONMENT INC	06/30/2026	Various	XXX	2,147,754	2,115,000	0	3.A
00971T-AP-6	AKAMAI TECHNOLOGIES INC	04/30/2026	Various	XXX	309,301	240,000	268	2.B
00971T-AT-8	AKAMAI TECHNOLOGIES INC	05/20/2026	JP MORGAN SECURITIES LLC	XXX	927,000	927,000	0	2.C Z
020398-AA-1	ALMONTY INDUSTRIES INC	06/05/2026	Bank of America Securities	XXX	622,000	622,000	0	4.C Z
02079K-AN-7	ALPHABET INC	06/15/2026	Bank of America Securities	XXX	50,768	55,000	251	1.C FE
03076C-AS-5	AMERIPRISE FINANCIAL INC	06/04/2026	Bank of America Securities	XXX	564,994	565,000	0	1.G FE
030981-AR-5	AMERIGAS PARTNERS LP	05/11/2026	WELLS FARGO SECURITIES	XXX	80,000	80,000	0	4.A FE
031652-BM-1	AMKOR TECHNOLOGY INC	05/01/2026	Various	XXX	2,039,179	1,967,000	0	3.C Z
031921-AC-3	AMWINS GROUP INC	04/02/2026	Bank of America Securities	XXX	29,145	29,000	262	4.A FE
03772C-AA-1	APLD COMPUTECO 2 LLC	04/23/2026	BNP PARIBAS SECURITIES BOND	XXX	14,070	14,000	116	3.C FE
03790N-AA-5	APLD COMPUTECO 3 LLC	06/09/2026	GOLDMAN	XXX	69,000	69,000	0	3.C FE
03939A-AB-3	ARCH CAPITAL GROUP LTD	06/03/2026	Various	XXX	29,867	30,000	0	1.G FE
03939A-AC-1	ARCH CAPITAL GROUP LTD	06/02/2026	Various	XXX	45,010	45,000	0	1.G FE
04433L-AA-0	ASHLAND INC	06/04/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	47,515	52,000	458	3.B FE
053773-BH-9	AVIS BUDGET CAR RENTAL LLC	05/27/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	44,220	44,000	137	4.B FE
05605H-AD-2	BWX TECHNOLOGIES INC	06/10/2026	UBS SECURITIES LLC	XXX	401,246	402,000	0	3.C FE
05988J-AE-3	BANDWIDTH INC	06/16/2026	MORGAN STANLEY CO	XXX	246,000	246,000	0	4.B Z
06051G-NC-9	BANK OF AMERICA CORP	05/06/2026	RBC CAPITAL MARKETS	XXX	315,183	315,000	672	1.G FE
06738E-DN-2	BARCLAYS PLC	06/18/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	200,000	200,000	0	2.A FE
071705-AA-5	BAUSCH + LOMB CORP	05/12/2026	Various	XXX	109,583	106,000	937	4.A FE
07367A-AA-7	BEACON POINT DC LLC	06/04/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	180,000	180,000	0	2.B FE
09216N-AA-8	BLACK PEARL COMPUTE LLC	05/08/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	9,169	9,000	138	3.C FE
09261X-AN-2	BLACKSTONE SECURED LENDING FUND	05/14/2026	GOLDMAN	XXX	202,640	205,000	0	2.B FE
097751-CE-9	BOMBARDIER INC	05/04/2026	RBC CAPITAL MARKETS	XXX	44,000	44,000	0	3.C FE
11135F-BQ-3	BROADCOM INC	05/19/2026	Various	XXX	35,921	43,000	366	1.G FE
124857-AT-0	PARAMOUNT GLOBAL	06/22/2026	Various	XXX	84,353	87,000	943	3.A FE
124857-AZ-6	PARAMOUNT GLOBAL	06/04/2026	Various	XXX	59,464	62,000	26	3.A FE
1248EP-CL-5	CCO HOLDINGS LLC	05/20/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	70,770	84,000	1,780	3.C FE
12602L-AC-4	CHPE LLC	06/01/2026	SG AMERICAS SECURITIES, LLC	XXX	389,544	390,000	0	2.A FE
13057Q-AM-9	CALIFORNIA RESOURCES CORP	06/16/2026	CITIGROUP GLOBAL MARKETS INC	XXX	124,000	124,000	0	3.C FE
143658-CB-6	CARNIVAL CORPORATION LTD	06/26/2026	Bank of America Securities	XXX	424,788	425,000	3,509	3.A FE
151290-CD-3	CEMEX SAB DE CV	06/02/2026	Bank of America Securities	XXX	199,144	200,000	0	2.C FE
154915-AA-0	CENTRAL PARENT LLC	05/01/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	5,980	13,000	402	4.C FE
160924-AA-4	CHARLOTTE BUYER INC	06/17/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	56,000	56,000	0	4.C FE
161175-BC-7	CHARTER COMMUNICATIONS OPERATING LLC	04/21/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	97,260	100,000	3,398	2.C FE
171239-AN-6	CHUBB INA HOLDINGS LLC	05/18/2026	WELLS FARGO SECURITIES	XXX	74,867	75,000	0	1.F FE
171484-AJ-7	CHURCHILL DOWNS INC	06/30/2026	Stifel Nicolaus & Co	XXX	40,800	40,000	450	4.A FE
171779-AM-3	CIENA CORP	06/18/2026	Various	XXX	1,880,679	1,850,000	0	2.C Z
17332V-NF-7	CITIGROUP GLOBAL MARKETS HOLDINGS INC	06/30/2026	CITIGROUP GLOBAL MARKETS INC	XXX	4,988,636	4,557,000	0	1.G Z
18060T-AD-7	CLARIOS US FINANCE COMPANY INC	04/15/2026	Various	XXX	42,435	41,000	469	4.A FE
18912U-AC-6	CLOUD SOFTWARE GROUP INC	06/30/2026	MORGAN STANLEY CO	XXX	142,880	152,000	35	4.A FE
18912U-AG-7	CLOUD SOFTWARE GROUP INC	06/30/2026	BNP PARIBAS SECURITIES BOND	XXX	76,560	88,000	2,202	4.A FE
200339-EX-3	COMERICA BANK	04/28/2026	FTN Financial	XXX	401,542	399,000	3,782	2.A FE
202795-KD-1	COMMONWEALTH EDISON CO	05/07/2026	Various	XXX	49,968	50,000	0	1.F 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
20826F-BM-7	CONOCOPHILLIPS CO	05/28/2026	Bank of America Securities	XXX	124,943	130,000	2,661	1.F FE
21867F-AC-8	CORE & MAIN LP	06/25/2026	WELLS FARGO SECURITIES	XXX	46,000	46,000	0	4.A FE
21873S-AC-2	COREWEAVE INC	04/06/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	8,741	9,000	149	4.A FE
21873S-AG-3	COREWEAVE INC	04/23/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	184,768	183,000	197	4.A FE
21873S-AH-1	COREWEAVE INC	04/10/2026	MORGAN STANLEY CO	XXX	802,000	802,000	0	4.A Z
21873S-AK-4	COREWEAVE INC	06/17/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	137,735	137,000	0	4.A FE
21874L-AA-0	CORE SCIENTIFIC FINANCE I LLC	05/08/2026	Various	XXX	162,063	163,000	24	3.C FE
225310-AS-0	CREDIT ACCEPTANCE CORP	05/21/2026	Various	XXX	27,034	27,000	333	3.C FE
22757V-AA-8	CROSSCOUNTRY INTERMEDIATE HOLDCO LLC	05/20/2026	MORGAN STANLEY CO	XXX	54,883	56,000	432	4.A FE
23311V-AK-3	DCP MIDSTREAM OPERATING LP	06/12/2026	Bank of America Securities	XXX	264,996	290,000	3,142	2.B FE
237266-AJ-0	DARLING INGREDIENTS INC	06/25/2026	JPMORGAN VPR FTP	XXX	101,000	100,000	183	3.A FE
24703D-BX-8	DELL INTERNATIONAL LLC	06/15/2026	Bank of America Securities	XXX	58,612	59,000	0	2.A FE
25470D-BS-7	DISCOVERY COMMUNICATIONS LLC	04/30/2026	Various	XXX	121,153	123,000	442	3.B FE
25470D-CA-5	DISCOVERY COMMUNICATIONS LLC	04/22/2026	Various	XXX	146,710	150,000	2,560	3.B FE
26874R-AY-4	ENI SPA	05/11/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	269,789	275,000	0	1.G FE
26884T-BB-7	ERAC USA FINANCE LLC	04/07/2026	BANK OF NYC/MIZUHO SEC	XXX	209,231	210,000	0	1.G FE
278768-AA-4	ECHOSTAR CORP	04/21/2026	Various	XXX	821,631	809,773	21,280	4.B FE
278768-AC-0	ECHOSTAR CORP	04/30/2026	JEFFERIES & COMPANY, INC.	XXX	234,576	216,000	9,740	4.B FE
28002A-AA-4	EDGED COMPUTE LLC	06/03/2026	Various	XXX	138,594	139,000	336	3.C FE
28734D-AA-3	ELK GROVE VILLAGE PROPERTY LLC	06/29/2026	Various	XXX	63,180	63,000	70	3.C FE
29278N-AR-4	ENERGY TRANSFER LP	06/24/2026	MORGAN STANLEY CO	XXX	111,315	130,000	722	2.B FE
29450Y-AD-1	EQUIPMENTSHARE.COM INC	06/16/2026	WELLS FARGO SECURITIES	XXX	95,000	95,000	0	4.B FE
29786A-AQ-9	ETSY INC	06/16/2026	JEFFERIES & COMPANY, INC.	XXX	1,248,750	1,080,000	60	2.C Z
30034W-AD-8	EVERGY INC	05/15/2026	Various	XXX	1,003,395	755,000	12,501	2.B FE
30161N-AQ-4	EXELON CORP	06/02/2026	US BANCORP INVESTMENTS INC	XXX	97,469	100,000	2,310	2.B FE
30220D-AA-0	EXPERIAN FINANCE US INC	06/16/2026	BONY/TORONTO DOMINION SECURITI	XXX	224,633	225,000	0	1.G FE
302491-BA-2	FMC CORP	05/21/2026	CITIGROUP GLOBAL MARKETS INC	XXX	63,000	63,000	0	2.C FE
30303M-AG-7	META PLATFORMS INC	06/24/2026	MARKETAXESS	XXX	1,990,500	2,000,000	13,813	1.D FE
30303M-AJ-1	META PLATFORMS INC	05/14/2026	Various	XXX	240,494	240,000	152	1.D FE
30303M-AK-8	META PLATFORMS INC	04/30/2026	MORGAN STANLEY CO	XXX	114,842	115,000	0	1.D FE
30303M-AL-6	META PLATFORMS INC	05/28/2026	Various	XXX	768,266	770,000	1,235	1.D FE
303901-BX-9	FAIRFAX FINANCIAL HOLDINGS LTD	05/20/2026	Bank of America Securities	XXX	304,464	300,000	48	2.A FE
316773-DQ-0	FIFTH THIRD BANCORP	06/10/2026	Various	XXX	774,505	755,000	16,309	2.A FE
337932-AU-1	FIRSTENERGY CORP	04/30/2026	Bank of America Securities	XXX	681,619	613,000	6,994	2.C FE
341081-HB-6	FLORIDA POWER & LIGHT CO	04/01/2026	Bank of America Securities	XXX	43,539	45,000	819	1.D FE
341081-HE-0	FLORIDA POWER & LIGHT CO	05/26/2026	BNY MELLON CAPITAL MARKETS LLC (NY)	XXX	374,771	375,000	0	1.D FE
36158F-AD-2	SWISS RE AMERICA HOLDING CORP	05/19/2026	BAIRD (ROBERT W.) & CO. INC.	XXX	435,068	400,000	13,347	1.F FE
36276M-AA-0	GAIA PURCHASER INC	06/24/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	85,000	85,000	0	4.B FE
37045X-FR-2	GENERAL MOTORS FINANCIAL COMPANY INC	06/08/2026	BANK OF NYC/MIZUHO SEC	XXX	324,535	325,000	0	2.B FE
375916-AG-8	GILDAN ACTIVEWEAR INC	06/22/2026	BNY/SUNTRUST CAPITAL MARKETS	XXX	222,194	230,000	2,622	2.C FE
379968-AA-8	GLOBAL INFRASTRUCTURE SOLUTIONS INC	06/25/2026	Bank of America Securities	XXX	79,000	79,000	0	3.C FE
38141G-F2-5	GOLDMAN SACHS GROUP INC	04/13/2026	GOLDMAN	XXX	170,000	170,000	0	1.F FE
38141G-F4-1	GOLDMAN SACHS GROUP INC	05/27/2026	GOLDMAN	XXX	85,000	85,000	0	1.F FE
387328-AG-2	GRANITE CONSTRUCTION INC	05/18/2026	Bank of America Securities	XXX	58,000	58,000	0	4.A FE
389925-AA-6	GREAT CANADIAN GAMING CORP	04/15/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	38,600	40,000	1,468	4.B FE
417558-AD-5	HARVEST MIDSTREAM I LP	05/07/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	85,000	85,000	0	3.C FE
418751-AJ-2	HAT HOLDINGS I LLC	06/11/2026	Various	XXX	650,234	436,000	4,837	2.C FE
42704L-AF-1	HERC HOLDINGS INC	05/19/2026	GOLDMAN	XXX	17,595	17,000	512	3.C FE
42704L-AH-7	HERC HOLDINGS INC	05/21/2026	JPMORGAN VPR FTP	XXX	3,980	4,000	43	3.C FE
428291-AQ-1	HEXCEL CORP	04/27/2026	Bank of America Securities	XXX	84,923	85,000	0	2.C FE
431318-BG-8	HILCORP ENERGY I LP	04/23/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	18,248	18,000	250	3.B FE
432833-AU-5	HILTON DOMESTIC OPERATING COMPANY INC	05/07/2026	Bank of America Securities	XXX	131,000	131,000	0	3.B FE
440929-AA-5	HORSESHOE FUNDING TRUST I	05/05/2026	GOLDMAN	XXX	125,000	125,000	0	2.B FE
44813D-AA-4	HUT 8 DC LLC	04/27/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	280,000	280,000	0	2.C FE
450056-AB-2	IRHYTHM TECHNOLOGIES, INC	05/08/2026	CITIGROUP GLOBAL MARKETS INC	XXX	520,427	466,000	1,267	4.C Z
45074J-AA-2	ITT HOLDINGS LLC	05/27/2026	Bank of America Securities	XXX	74,813	75,000	1,584	4.C FE
45579U-AA-7	INDIVIOR PHARMACEUTICALS INC	05/29/2026	JEFFERIES & COMPANY, INC.	XXX	125,143	111,000	112	3.B Z
46188B-AJ-1	INVITATION HOMES OPERATING PARTNERSHIP L	06/30/2026	WELLS FARGO SECURITIES	XXX	183,688	185,000	0	2.B FE
46270C-AL-3	IREN LTD	05/12/2026	JP MORGAN SECURITIES LLC	XXX	758,000	758,000	0	4.B Z
46284V-AR-2	IRON MOUNTAIN INC	06/15/2026	WELLS FARGO SECURITIES	XXX	87,000	87,000	0	3.C FE
46590X-BA-3	JBS NV	04/09/2026	BBVA SECURITIES INC	XXX	85,388	85,000	0	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46647P-FP-6	JPMORGAN CHASE & CO	05/06/2026	RBC CAPITAL MARKETS	XXX	290,104	290,000	581	1.E FE
49447B-AD-5	KIMCO REALTY OP LLC	06/11/2026	Various	XXX	1,484,143	1,471,000	0	1.G FE
49803X-AH-6	KITE REALTY GROUP LP	06/30/2026	Various	XXX	529,043	529,000	0	2.B Z
499049-AA-2	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	05/06/2026	Bank of America Securities	XXX	538,000	538,000	0	2.A Z
50076P-AB-4	KRAKEN OIL & GAS PARTNERS LLC	05/06/2026	Bank of America Securities	XXX	69,000	69,000	0	4.A FE
517834-AR-8	LAS VEGAS SANDS CORP	05/04/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	204,563	205,000	0	2.C FE
527298-BR-3	LEVEL 3 FINANCING INC	04/28/2026	CITIGROUP GLOBAL MARKETS INC	XXX	95,550	98,000	1,365	4.C FE
527298-CR-2	LEVEL 3 FINANCING INC	05/06/2026	GOLDMAN	XXX	13,775	13,775	0	4.C FE
53079E-BR-4	LIBERTY MUTUAL GROUP INC	04/20/2026	CITIGROUP GLOBAL MARKETS INC	XXX	164,286	165,000	0	2.B FE
53219L-AV-1	LIFEPOINT HEALTH INC	06/24/2026	Various	XXX	242,555	229,000	5,632	4.B FE
53219L-AW-9	LIFEPOINT HEALTH INC	04/14/2026	PERSHING LLC	XXX	83,468	77,000	0	4.B FE
53219L-BA-6	LIFEPOINT HEALTH INC	05/04/2026	Various	XXX	271,371	272,000	23	4.B FE
53220K-AJ-7	LIGAND PHARMACEUTICALS INC	06/23/2026	CITIGROUP GLOBAL MARKETS INC	XXX	338,000	338,000	0	3.B Z
532457-CG-1	ELI LILLY AND CO	04/20/2026	Bank of America Securities	XXX	31,634	35,000	256	1.D FE
532457-DQ-8	ELI LILLY AND CO	05/06/2026	MORGAN STANLEY CO	XXX	168,965	170,000	0	1.D FE
55354G-AS-9	MSCI INC	05/13/2026	Various	XXX	26,073	27,000	228	2.C FE
55354L-AE-9	MSD INVESTMENT CORP	06/09/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	780,745	785,000	0	2.C FE
55903V-BY-8	DISCOVERY GLOBAL HOLDINGS, INC	05/20/2026	Various	XXX	143,605	147,000	620	3.B FE
573874-AT-1	MARVELL TECHNOLOGY INC	04/06/2026	WELLS FARGO SECURITIES	XXX	204,764	205,000	0	2.B FE
58506D-AA-6	MEDLINE BORROWER LP	06/26/2026	Various	XXX	146,253	143,000	2,102	2.C FE
58506D-AB-4	MEDLINE BORROWER LP	05/13/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	594,851	595,000	0	2.C FE
58990C-AA-1	MERIDIAN ARC HOLDCO LLC	05/08/2026	Various	XXX	204,019	204,000	95	3.B FE
603051-AG-8	MINERAL RESOURCES LTD	04/20/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	34,000	34,000	0	3.C FE
603051-AH-6	MINERAL RESOURCES LTD	04/20/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	34,000	34,000	0	3.C FE
60471A-AA-9	MIRION TECHNOLOGIES INC	04/30/2026	JP MORGAN SECURITIES LLC	XXX	112,544	100,000	104	4.A
60744M-AA-4	MOBILITY GLOBAL INC	05/20/2026	Various	XXX	50,005	50,000	0	2.C FE
60744M-AB-2	MOBILITY GLOBAL INC	05/20/2026	Various	XXX	73,169	73,000	0	2.C FE
60744M-AC-0	MOBILITY GLOBAL INC	05/19/2026	MORGAN STANLEY CO	XXX	79,789	80,000	0	2.C FE
60871R-AT-7	MOLSON COORS BEVERAGE CO	05/20/2026	CITIGROUP GLOBAL MARKETS INC	XXX	109,601	110,000	0	2.B FE
615394-AP-8	MOOG INC	06/08/2026	Various	XXX	192,703	194,000	1,600	3.B FE
61748U-AX-0	MORGAN STANLEY	05/19/2026	Various	XXX	373,445	375,000	364	1.E FE
61965R-AC-9	MOSS CREEK RESOURCES HOLDINGS INC	06/10/2026	Various	XXX	60,608	60,000	928	4.B FE
62886H-BY-6	NCL CORPORATION LTD	06/15/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	76,050	78,000	1,922	4.C FE
62886H-BZ-3	NCL CORPORATION LTD	06/03/2026	Various	XXX	24,810	26,000	353	4.C FE
629377-DF-6	NRG ENERGY INC	04/14/2026	CITIGROUP GLOBAL MARKETS INC	XXX	81,000	81,000	0	3.B FE
629377-DG-4	NRG ENERGY INC	04/14/2026	CITIGROUP GLOBAL MARKETS INC	XXX	74,000	74,000	0	3.B FE
638962-AA-8	NCR ATLEOS CORP	06/05/2026	Various	XXX	214,732	201,000	1,713	4.A FE
63938C-AR-9	NAVIENT CORP	05/26/2026	Bank of America Securities	XXX	58,000	58,000	0	3.C FE
64049M-AC-4	NEOGENOMICS INC	06/17/2026	JP MORGAN SECURITIES LLC	XXX	306,000	306,000	0	4.B Z
65505P-AC-1	NOBLE FINANCE II LLC	06/01/2026	WELLS FARGO SECURITIES	XXX	86,000	86,000	0	3.C FE
65535H-CL-1	NOMURA HOLDINGS INC	06/23/2026	NOMURA SECURITIES/FIXED INCOME	XXX	200,000	200,000	0	2.A FE
67066G-AU-8	NVIDIA CORP	06/15/2026	GOLDMAN	XXX	244,094	245,000	0	1.C FE
67066G-AV-6	NVIDIA CORP	06/25/2026	PTCP	XXX	99,783	100,000	125	1.C FE
682189-AU-9	ON SEMICONDUCTOR CORP	04/14/2026	Various	XXX	2,188,146	2,120,000	1,296	3.B
682189-AV-7	ON SEMICONDUCTOR CORP	05/07/2026	Bank of America Securities	XXX	583,000	583,000	0	3.B Z
683344-AA-3	ONTO INNOVATION INC	05/19/2026	Various	XXX	1,753,423	1,751,000	0	3.B Z
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC	05/18/2026	Various	XXX	90,711	93,000	1,093	4.A FE
69007T-AH-7	OUTFRONT MEDIA CAPITAL LLC	06/03/2026	Bank of America Securities	XXX	63,000	63,000	0	4.A FE
690732-AJ-1	ACCENDRA HEALTH INC	06/15/2026	CORPORATE REORGANIZATIONS	XXX	62,415	64,167	0	4.B FE
690732-AK-8	ACCENDRA HEALTH INC	06/15/2026	CORPORATE REORGANIZATIONS	XXX	34,382	50,660	0	5.B FE
690732-AL-6	ACCENDRA HEALTH, INC	06/15/2026	CORPORATE REORGANIZATIONS	XXX	9,980	14,705	0	5.B Z
69145L-AE-4	OXFORD FINANCE LLC	04/28/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	36,000	36,000	0	3.C FE
69352P-AS-2	PPL CAPITAL FUNDING INC	06/04/2026	Various	XXX	483,209	433,000	2,383	2.A FE
69393G-AA-2	PLS GROUP LTD	04/15/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	224,000	224,000	0	3.C FE
69393L-AA-1	PR RNO PROPERTY OWNER 1 LLC	05/07/2026	Various	XXX	136,926	138,000	62	3.B FE
69867R-AA-5	PANTHER ESCROW ISSUER LLC	05/19/2026	MORGAN STANLEY CO	XXX	44,769	45,000	1,314	4.B FE
70509V-AB-6	PEBBLEBROOK HOTEL TRUST	05/27/2026	RAYMOND JAMES & ASSOCIATES	XXX	1,396,314	1,220,000	7,324	4.A
707569-AY-5	PENN ENTERTAINMENT INC	06/10/2026	Various	XXX	61,786	62,000	928	4.C FE
70932M-AB-3	PENNYMAC FINANCIAL SERVICES INC	04/09/2026	Bank of America Securities	XXX	25,090	26,000	168	3.C FE
71601V-AA-3	PETCO HEALTH AND WELLNESS COMPANY INC	06/12/2026	JPMORGAN VPR FTP	XXX	22,385	22,000	671	4.C FE
71924P-AA-6	PHOTO HOLDINGS LLC	06/12/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	83,441	85,000	0	4.B FE

SCHEDULE D - PART 3

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

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72382N-AA-4	PIONEER OPCO LLC	05/07/2026	Various	XXX	23,000	23,000	0	4.B FE
733245-AD-6	PORCH GROUP INC	04/23/2026	GOLDMAN	XXX	391,341	351,000	13,903	4.B Z
737446-AQ-7	POST HOLDINGS INC	06/02/2026	Various	XXX	91,330	94,000	1,125	4.B FE
756109-DB-7	REALTY INCOME CORP	04/14/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	347,872	350,000	369	1.G FE
770700-AA-0	ROBINHOOD MARKETS INC	06/23/2026	GOLDMAN	XXX	627,000	627,000	0	2.B Z
771049-AA-1	ROBLOX CORP	05/21/2026	BNP PARIBAS SECURITIES BOND	XXX	1,880	2,000	5	3.A FE
77311W-AE-1	ROCKET COMPANIES INC	06/09/2026	GOLDMAN	XXX	12,000	12,000	0	3.A FE
77311W-AF-8	ROCKET COMPANIES INC	06/09/2026	GOLDMAN	XXX	25,000	25,000	0	3.A FE
77314E-AB-4	ROCKET SOFTWARE INC	06/04/2026	Various	XXX	92,243	92,000	561	4.C FE
77583A-AA-8	QXO BUILDING PRODUCTS INC	06/05/2026	Various	XXX	55,145	55,000	0	4.B FE
77583A-AB-6	QXO BUILDING PRODUCTS INC	06/03/2026	MORGAN STANLEY CO	XXX	31,000	31,000	0	4.B FE
78412F-AX-2	SESI LLC	06/10/2026	GOLDMAN	XXX	54,524	53,000	823	4.A FE
78442P-GG-5	SLM CORP	05/06/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	64,000	64,000	0	3.A FE
78488X-AA-2	SV RNO PROPERTY OWNER 1 LLC	05/27/2026	Various	XXX	81,918	83,000	1,033	3.B FE
80918T-AF-6	SCORPIO TANKERS INC	04/08/2026	MORGAN STANLEY CO	XXX	229,000	229,000	0	3.C Z
80918T-AH-2	SCORPIO TANKERS INC	05/08/2026	MORGAN STANLEY CO	XXX	195,143	177,000	275	3.C Z
81762P-AG-7	SERVICENOW INC	05/12/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	24,855	25,000	0	1.F FE
81762P-AH-5	SERVICENOW INC	05/12/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	39,670	40,000	0	1.F FE
81762P-AJ-1	SERVICENOW INC	05/12/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	79,312	80,000	0	1.F FE
81762P-AK-8	SERVICENOW INC	05/12/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	29,665	30,000	0	1.F FE
82982T-AA-4	SITIME CORP	05/20/2026	Various	XXX	2,162,375	2,113,000	0	3.C Z
83368R-CT-7	SOCIETE GENERALE SA	06/29/2026	SG AMERICAS SECURITIES, LLC	XXX	483,754	485,000	0	2.B FE
83419Y-AA-4	SOLARIS ENERGY INFRASTRUCTURE LLC	05/05/2026	GOLDMAN	XXX	53,000	53,000	0	3.C FE
84615Q-AA-1	SPACE EXPLORATION TECHNOLOGIES CORP	06/25/2026	Various	XXX	334,837	335,000	0	2.A FE
84615Q-AC-7	SPACE EXPLORATION TECHNOLOGIES CORP	06/23/2026	CITIGROUP GLOBAL MARKETS INC	XXX	224,640	225,000	0	2.A FE
84615Q-AE-3	SPACE EXPLORATION TECHNOLOGIES CORP	06/30/2026	Various	XXX	47,744	48,000	18	2.A FE
86083A-AA-4	STINGRAY COMPUTE LLC	06/08/2026	MORGAN STANLEY CO	XXX	17,955	18,000	0	3.C FE
86185L-AA-7	STONEPEAK MOTION HOLDCO LTD	06/24/2026	WELLS FARGO SECURITIES	XXX	200,000	200,000	0	3.C FE
87191J-AB-0	SYNERGY INFRASTRUCTURE HOLDINGS LLC	06/15/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	50,000	50,000	0	4.C FE
87817A-AB-3	TEAM HEALTH HOLDINGS INC	05/03/2026	JPMORGAN VPR FTP	XXX	4,372	4,372	0	5.A
87821T-AA-8	TEAM SERVICES HOLDING INC	06/10/2026	BNP PARIBAS SECURITIES BOND	XXX	8,090	8,000	236	4.B FE
879369-AH-9	TELEFLEX INC	06/01/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	59,000	59,000	0	3.B FE
880349-AU-9	TENNECO LLC	06/10/2026	Bank of America Securities	XXX	43,269	43,000	1,073	4.A FE
893647-CB-1	TRANSDIGM INC	04/14/2026	GOLDMAN	XXX	42,158	42,000	457	4.C FE
894164-AD-4	TRAVEL + LEISURE CO	05/11/2026	JPMORGAN VPR FTP	XXX	107,000	107,000	0	3.C FE
902252-AE-5	TYLER TECHNOLOGIES INC	05/12/2026	JP MORGAN SECURITIES LLC	XXX	459,000	459,000	0	2.C Z
903522-AB-6	UWM HOLDINGS LLC	05/11/2026	MORGAN STANLEY CO	XXX	28,326	31,000	307	3.C FE
90367U-AD-3	US ACUTE CARE SOLUTIONS LLC	06/29/2026	Various	XXX	63,296	66,000	448	4.C FE
913017-CX-5	RTX CORP	04/29/2026	MORGAN STANLEY CO	XXX	153,356	180,000	3,793	2.A FE
914906-AX-0	UNIVISION COMMUNICATIONS INC	04/15/2026	Various	XXX	46,390	46,000	992	4.B FE
914906-BB-7	UNIVISION COMMUNICATIONS INC	04/08/2026	CITIGROUP GLOBAL MARKETS INC	XXX	80,000	80,000	0	4.B FE
91836L-AC-6	VSP OPTICAL GROUP INC	05/05/2026	Bank of America Securities	XXX	298,896	300,000	0	2.B FE
92328M-AF-0	VENTURE GLOBAL CALCASIEU PASS LLC	04/20/2026	SANTANDER US CAPITAL MARKETS LLC	XXX	36,000	36,000	0	3.A FE
92332Y-AB-7	VENTURE GLOBAL LNG INC	06/10/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	136,568	131,000	305	3.B FE
92332Y-AG-6	VENTURE GLOBAL LNG INC	06/01/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	173,000	173,000	0	4.A FE
92332Y-AH-4	VENTURE GLOBAL LNG INC	06/01/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	177,000	177,000	0	4.A FE
92339L-AA-0	VERITIV OPERATING CO	05/05/2026	Various	XXX	20,000	19,000	862	4.B FE
92535U-AB-0	VERTIV GROUP CORP	05/06/2026	WELLS FARGO SECURITIES	XXX	316,979	320,000	6,307	2.B FE
928298-AR-9	VISHAY INTERTECHNOLOGY INC	04/27/2026	ISI GROUP INC	XXX	1,338,286	1,130,000	3,037	3.B FE
92939U-AR-7	WEC ENERGY GROUP INC	05/12/2026	BARCLAYS CAPITAL INC./LE	XXX	251,082	208,000	4,095	2.A FE
94419N-AA-5	WAYFAIR LLC	04/09/2026	JEFFERIES & COMPANY, INC	XXX	66,160	64,000	2,256	3.C FE
94419N-AD-9	WAYFAIR LLC	05/13/2026	CITIGROUP GLOBAL MARKETS INC	XXX	58,000	58,000	0	3.C FE
95041A-AD-0	WELLTOWER OP LLC	06/09/2026	Various	XXX	397,981	249,000	3,040	1.G FE
958667-AC-1	WESTERN MIDSTREAM OPERATING LP	04/16/2026	BONY/TORONTO DOMINION SECURITI	XXX	156,664	160,000	1,368	2.C FE
963320-BF-2	WHIRLPOOL CORP	06/02/2026	CITIGROUP GLOBAL MARKETS INC	XXX	40,000	40,000	0	3.A FE
963320-BG-0	WHIRLPOOL CORP	06/02/2026	CITIGROUP GLOBAL MARKETS INC	XXX	93,000	93,000	0	3.A FE
970646-AA-3	WILLIS LEASE FINANCE CORP	05/14/2026	MORGAN STANLEY CO	XXX	822,000	822,000	0	4.B Z
97717P-AL-8	WISDOMTREE INC	06/29/2026	Various	XXX	177,017	159,000	1,106	3.B Z
982911-AA-7	WULF COMPUTE LLC	05/07/2026	MORGAN STANLEY CO	XXX	27,463	26,000	129	3.B FE
98919V-AC-9	ZAYO GROUP HOLDINGS INC	04/02/2026	JEFFERIES & COMPANY, INC	XXX	16,979	17,000	16	4.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Y52758-BY-7	LG CHEM LTD	06/24/2026	Various	XXX	850,050	700,000	3,490	2.B FE
Y96738-AB-8	WISTRON CORP	05/12/2026	Morgan Stanley & Co	XXX	1,041,546	1,100,000	0	2.C Z
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					67,639,191	65,407,452	228,720	XXX
Issuer Credit Obligations - Mandatory Convertible Bonds (Unaffiliated)								
67000B-20-3	NOVANTA INC	05/04/2026	JP MORGAN SECURITIES LLC	XXX	403,362	7,223	0	3.B Z
842587-84-2	SOUTHERN CO	06/12/2026	Bank of America Securities	XXX	154,839	3,066	0	2.B FE
0109999999 - Issuer Credit Obligations - Mandatory Convertible Bonds (Unaffiliated)					558,202	10,289	0	XXX
Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Unaffiliated)								
18685P-A#-5	CLIFFWATER ENHANCED LENDING FUND	06/12/2026	YOU	XXX	4,000,000	4,000,000	0	1.D Z
0169999999 - Issuer Credit Obligations - Bonds Issued by Funds Representing Operating Entities (Unaffiliated)					4,000,000	4,000,000	0	XXX
0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated)					76,180,670	73,342,741	279,256	XXX
0509999997 - Subtotals - Issuer Credit Obligations - Part 3					76,180,670	73,342,741	279,256	XXX
0509999999 - Subtotals - Issuer Credit Obligations					76,180,670	73,342,741	279,256	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								
36179W-QB-7	G2 MA7650 - RMBS	05/19/2026	CITIGROUP GLOBAL MARKETS INC	XXX	540,904	620,197	982	1.A
38383G-T5-0	GNR 2022-031 DZ - CMO/RMBS	06/01/2026	Direct	XXX	16,995	16,995	0	1.A
1019999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					557,898	637,191	982	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)								
3132DW-L9-2	FH SD8452 - RMBS	06/05/2026	BANK OF OKLAHOMA NA	XXX	1,166,197	1,189,997	1,157	1.A
31339D-AD-0	FHR 2417C BZ - CMO/RMBS	06/01/2026	Direct	XXX	1,603	1,603	0	1.A
31358S-SC-6	FNR 2000-34 TZ - CMO/RMBS	06/01/2026	Direct	XXX	835	835	0	1.A
31359W-PP-0	FNR 1999-42 ZA - CMO/RMBS	06/01/2026	Direct	XXX	19	19	0	1.A
31392P-WS-0	FHR 2472 ZC - CMO/RMBS	06/01/2026	Direct	XXX	3,315	3,315	0	1.A
31393Y-FF-7	FNR 2004-28 PZ - CMO/RMBS	06/01/2026	Direct	XXX	1,938	1,938	0	1.A
31394E-QX-9	FNR 2005-57 EZ - CMO/RMBS	06/01/2026	Direct	XXX	672	672	0	1.A
31395X-FY-6	FHR 3022D EZ - CMO/RMBS	06/01/2026	Direct	XXX	1,023	1,023	0	1.A
31396J-T2-1	FHRR R006 ZA - CMO/RMBS	06/01/2026	Direct	XXX	3,546	3,546	0	1.A
31397Q-P6-9	FNR 2011-19 ZY - CMO/RMBS	06/01/2026	Direct	XXX	1,551	1,551	0	1.A
3140QR-R4-7	FN CB5906 - RMBS	05/18/2026	NESBITT BURNS SECS INC	XXX	1,810,689	1,800,002	4,950	1.A
3140XG-JR-1	FN FS1171 - RMBS	04/02/2026	BANK OF NEW YORK (BOKL)	XXX	636,525	716,706	299	1.A
31418E-GT-1	FN MA4709 - RMBS	05/07/2026	CITIGROUP GLOBAL MARKETS INC	XXX	1,209,615	1,210,372	1,177	1.A
31418E-MT-4	FN MA4869 - RMBS	05/18/2026	BANK OF NEW YORK (BOKL)	XXX	573,575	570,544	1,569	1.A
31418E-ZL-7	FN MA5246 - RMBS	06/30/2026	Various	XXX	2,990,861	2,965,567	3,078	1.A
31418F-DA-2	FN MA5496 - RMBS	05/19/2026	NOMURA SECURITIES INTL INC	XXX	1,666,626	1,712,928	4,520	1.A
31427P-XA-7	FH SL2472 - RMBS	04/21/2026	NOMURA SECURITIES INTL INC	XXX	2,485,312	2,449,997	7,860	1.A
35563P-R4-3	SCRT 2024-1 MT - CMO/RMBS	06/01/2026	Direct	XXX	1,601	1,601	0	1.A
1039999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					12,555,501	12,632,215	24,610	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)								
10569N-AF-8	BRAVO 2025-NQM2 M1 - RMBS	06/24/2026	BNP PARIBAS SECURITIES BOND	XXX	782,988	778,034	4,007	1.F FE
10570M-AF-7	BRAVO 2025-NQM6 M1 - RMBS	06/26/2026	BNP PARIBAS SECURITIES BOND	XXX	1,503,809	1,500,000	7,030	2.B FE
16160K-AK-3	CHASE 265 A4A - RMBS	05/07/2026	JPMORGAN VPR FTP	XXX	496,796	500,000	1,944	1.A FE
16190A-AJ-2	CHASE 264 A4 - RMBS	04/07/2026	JPMORGAN VPR FTP	XXX	1,000,165	1,000,000	4,431	1.A FE
16194O-AJ-0	CHASE 266 A4 - RMBS	06/08/2026	JPMORGAN VPR FTP	XXX	723,272	725,000	3,101	1.A FE
19689H-AJ-9	COLT 265 A3 - RMBS	06/17/2026	MORGAN STANLEY CO	XXX	659,991	660,000	2,387	1.E FE
24380Y-AL-9	DRMT 26CES1 A1A - RMBS	04/27/2026	GOLDMAN	XXX	345,000	345,000	1,731	1.A FE
26847E-AK-7	EFMT 26NQM6 A3 - RMBS	06/10/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	314,997	315,000	866	1.F FE
26847E-AL-5	EFMT 26NQM6 M1 - RMBS	06/10/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	1,349,974	1,350,000	3,933	2.B FE
36173J-AG-8	GCAT 26NQM2 A3 - RMBS	06/15/2026	MORGAN STANLEY CO	XXX	976,230	973,201	3,297	1.F FE
36273A-CF-6	GSMBS 2024-PJ10 B2 - RMBS	06/23/2026	Piper Jaffray	XXX	2,662,343	2,587,940	10,946	1.G FE
36275B-AA-5	GSMBS 26CES3 A1A - RMBS	05/27/2026	GOLDMAN	XXX	469,997	470,000	1,959	1.A FE
36277V-AC-5	GSMBS 26DSC2 A3 - RMBS	06/25/2026	GOLDMAN	XXX	1,831,963	1,832,000	8,542	1.F FE
362972-AG-6	GSMBS 2026-NQM2 A3 - RMBS	06/25/2026	GOLDMAN	XXX	915,393	920,329	2,077	1.F FE
362980-AA-2	GSMBS 26CES2 A1A - RMBS	04/23/2026	GOLDMAN	XXX	224,996	225,000	947	1.A FE
362982-AD-2	GSMBS 26PJ7 A4 - RMBS	05/13/2026	GOLDMAN	XXX	750,799	750,000	3,208	1.A FE
367923-AE-9	GCAT 2025-NQM4 A3 - RMBS	06/04/2026	JP MORGAN SECURITIES INC	XXX	424,360	423,170	277	1.F FE
46660Y-AD-1	JPMMT 26LTV1 A2 - RMBS	04/28/2026	JP MORGAN SECURITIES INC	XXX	230,000	230,000	1,051	1.D FE
67123H-AK-9	OBX 2026-NQM1 A3 - RMBS	06/25/2026	BNP PARIBAS SECURITIES BOND	XXX	245,604	251,332	830	1.F FE

SCHEDULE D - PART 3

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

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67124E-AH-2	OBX 26NQM6 A2 - RMBS	04/24/2026	MORGAN STANLEY CO	XXX	324,999	325,000	1,392	1.C FE
67124U-AB-9	OBX 26NQM8 A1A - RMBS	06/11/2026	CITIGROUP GLOBAL MARKETS INC.	XXX	845,508	845,000	2,114	1.A FE
67124U-AJ-2	OBX 26NQM8 A3 - RMBS	06/11/2026	CITIGROUP GLOBAL MARKETS INC.	XXX	334,995	335,000	886	1.F FE
673914-AF-4	OBX 25NQM1 M1 - RMBS	06/24/2026	BNP PARIBAS SECURITIES BOND	XXX	574,889	571,429	2,954	2.B FE
69393K-AB-1	PRET 26RPL2 A2 - RMBS	05/01/2026	GOLDMAN	XXX	377,899	400,000	1,850	1.C FE
74939R-AB-7	RCKTL 2025-1 B - RMBS	06/25/2026	BANK OF MONTREAL CHICAGO	XXX	209,877	210,000	29	1.C FE
74940C-AA-9	RCKT 26CES4 A1A - RMBS	04/16/2026	WELLS FARGO SECURITIES-46171	XXX	539,988	540,000	1,691	1.A FE
74940F-AA-2	RCKT 26CES5 A1A - RMBS	05/13/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	804,992	805,000	2,112	1.A FE
1059999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					19,921,822	19,867,435	75,593	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)								
05494W-AA-9	BDS 26FL17 A - CMBS	04/24/2026	WELLS FARGO SECURITIES-46171	XXX	385,000	385,000	0	1.A FE
05620H-AC-5	BX 26LP3 B - CMBS	04/07/2026	CITIGROUP GLOBAL MARKETS INC.	XXX	845,000	845,000	0	1.D FE
06540G-AV-0	BANK 2024-BN47 A5 - CMBS	05/05/2026	Bank of America Securities	XXX	1,309,082	1,250,000	992	1.A FE
302720-AC-1	FS 26PALM B - CMBS	06/30/2026	CITIGROUP GLOBAL MARKETS INC.	XXX	145,000	145,000	0	Z
624944-AA-2	MTN 26LPFX A - CMBS	06/09/2026	MORGAN STANLEY CO	XXX	149,613	150,000	193	1.A FE
624944-AC-8	MTN 26LPFX B - CMBS	04/21/2026	WELLS FARGO SECURITIES-46171	XXX	100,000	100,000	182	1.D FE
69292D-AA-1	PFP 2026-14 A - CMBS	05/15/2026	MORGAN STANLEY CO	XXX	795,000	795,000	0	1.A FE
74334L-AE-5	PROG 26SFR3 C - CMBS	06/10/2026	GOLDMAN	XXX	192,128	205,000	0	1.G FE
82510Y-AA-4	SHOPS 26CSTL A - CMBS	04/24/2026	WELLS FARGO SECURITIES-46171	XXX	305,000	305,000	463	1.A FE
1079999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					4,225,823	4,180,000	1,831	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)								
00039L-AN-8	ABBSL 6R BR - CDO	06/15/2026	JP MORGAN SECURITIES INC.	XXX	475,000	475,000	0	1.C FE
00121G-AQ-1	AGL 15R CR - CDO	05/11/2026	DEUTSCHE BANK SECURITIES INC.	XXX	1,002,250	1,000,000	3,346	1.F FE
03768U-AN-9	APID 35R CR - CDO	06/08/2026	WELLS FARGO SECURITIES-46171	XXX	885,000	885,000	0	1.F FE
056917-AG-2	BCC 2025-5 C - CDO	05/11/2026	Bank of America Securities	XXX	1,004,500	1,000,000	17,641	1.F FE
067927-AC-7	BABSN 2025-I B - CDO	05/18/2026	DEUTSCHE BANK SECURITIES INC.	XXX	726,233	725,000	3,022	1.C FE
08181J-AZ-5	BSP 5BRRR BRR - CDO	06/05/2026	RBC CAPITAL MARKETS	XXX	1,000,000	1,000,000	0	1.C FE
08181J-BB-7	BSP 5BRRR CRR - CDO	06/05/2026	RBC CAPITAL MARKETS	XXX	400,000	400,000	0	1.F FE
08182Y-AL-2	BSP 35R BR - CDO	05/21/2026	JP MORGAN SECURITIES INC.	XXX	750,000	750,000	0	1.C FE
12570L-AN-8	CIFC 221R BR - CDO	06/23/2026	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	1,495,000	1,495,000	0	1.C Z
14074E-AS-0	CPTPK 1R BR - CDO	06/12/2026	CITIGROUP GLOBAL MARKETS INC.	XXX	425,000	425,000	4,494	1.C FE
14317V-BG-4	CGMS 194R2 BR2 - CDO	06/08/2026	CITIGROUP GLOBAL MARKETS INC.	XXX	780,000	780,000	0	1.C FE
171950-AE-8	CIFC 262 B - CDO	05/26/2026	JP MORGAN SECURITIES INC.	XXX	1,000,000	1,000,000	0	1.C Z
22780D-AE-9	CRTPK 1 B - CDO	05/27/2026	Bank of America Securities	XXX	1,003,069	1,000,000	6,418	1.C FE
29001V-BJ-7	ELMW6 6R3 CR3 - CDO	06/17/2026	NOMURA SECURITIES INTL INC	XXX	850,000	850,000	9,868	1.F FE
29002G-AU-5	ELMW4 4RR ARR - CDO	04/01/2026	MORGAN STANLEY CO	XXX	1,500,000	1,500,000	0	1.A FE
29003Y-AY-7	ELM23 23RR BR2 - CDO	05/21/2026	RBC CAPITAL MARKETS	XXX	310,000	310,000	0	1.C FE
38139A-BA-8	GLM 21R CR - CDO	06/12/2026	WELLS FARGO SECURITIES-46171	XXX	1,635,000	1,635,000	0	1.F FE
38190B-AN-5	GCBSL 74R BR - CDO	06/18/2026	DEUTSCHE BANK SECURITIES INC.	XXX	1,000,000	1,000,000	9,194	1.C FE
482937-AN-9	KKR 32RR BR2 - CDO	06/12/2026	Bank of America Securities	XXX	1,650,000	1,650,000	0	1.C Z
55952E-AQ-4	MAGNE 38R BR - CDO	05/22/2026	NOMURA SECURITIES INTL INC	XXX	1,825,000	1,825,000	0	1.C FE
640969-AS-0	NEUB 55R BR - CDO	06/02/2026	JP MORGAN SECURITIES INC.	XXX	1,001,690	1,000,000	1,007	1.C FE
64134G-BA-6	NBLA-39R2-BR2 - CDO	05/15/2026	CITIGROUP GLOBAL MARKETS INC.	XXX	1,020,000	1,020,000	0	1.C FE
64134G-BC-2	NEUB 39R2 CR2 - CDO	06/05/2026	JP MORGAN SECURITIES INC.	XXX	2,003,380	2,000,000	3,020	1.F FE
64135J-BA-9	NEUB 49RR CR2 - CDO	05/11/2026	SG AMERICAS SECURITIES, LLC	XXX	751,500	750,000	1,693	1.F FE
67109F-BS-3	OAKC 11R3 BR3 - CDO	05/01/2026	MIZUHO SECURITIES USA INC.	XXX	250,000	250,000	0	1.C FE
67115C-BG-8	OCP 2225RR CR2 - CDO	06/11/2026	Bank of America Securities	XXX	2,375,000	2,375,000	0	1.F Z
67707B-AZ-3	OAKC 15R2 BR2 - CDO	04/20/2026	JP MORGAN SECURITIES INC.	XXX	1,250,000	1,250,000	0	1.C FE
69688M-BA-2	PLMRS 182R2 A2 - CDO	06/02/2026	JP MORGAN SECURITIES INC.	XXX	1,001,690	1,000,000	863	1.B FE
69688M-BC-8	PLMRS 182R2 B - CDO	06/05/2026	JP MORGAN SECURITIES INC.	XXX	2,003,380	2,000,000	3,378	1.E FE
69704K-AA-7	PSTAT 261 A1 - CDO	04/15/2026	CITIGROUP GLOBAL MARKETS INC.	XXX	700,000	700,000	0	1.A FE
74971C-AY-9	RRAM 16R2 A2 - CDO	06/05/2026	SANTANDER US CAPITAL MARKETS LLC	XXX	1,000,000	1,000,000	0	1.C FE
75901P-AY-2	REG28 28R CR - CDO	06/09/2026	Bank of America Securities	XXX	2,000,000	2,000,000	0	1.F FE
83011Q-AJ-4	SIXST 24R A1R - CDO	04/13/2026	BNP PARIBAS SECURITIES BOND	XXX	1,800,000	1,800,000	0	1.A FE
83013V-AJ-1	SIXST 6R3 D1R - CDO	06/26/2026	PTCP	XXX	1,500,000	1,500,000	0	2.C FE
1099999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)					38,372,692	38,350,000	63,944	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Affiliated)								
105926-AA-7	BRAVO 26CES1 A1A - RMBS	05/08/2026	Bank of America Securities	XXX	564,990	565,000	3,546	1.A FE
10807V-AD-7	BLAST 2026-2 B - ABS	04/16/2026	WELLS FARGO SECURITIES-46171	XXX	229,971	230,000	0	1.C FE

SCHEDULE D - PART 3

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14320X-AG-6	CARMX 2026-1 C - ABS	06/05/2026	MITSUBISHI UFJ SECURITIES	XXX	987,422	1,000,000	2,901	1.F FE
14321G-AD-9	CMXS 2026-B B - ABS	06/09/2026	WELLS FARGO SECURITIES-46171	XXX	114,994	115,000	0	1.C FE
14689C-AD-4	CRVNA 2026-P2 A4 - ABS	05/19/2026	CITIGROUP GLOBAL MARKETS INC	XXX	1,164,946	1,165,000	0	1.A FE
14988K-AD-4	CCG 261 C - ABS	06/04/2026	WELLS FARGO SECURITIES-46171	XXX	444,986	445,000	0	1.F FE
16473T-AA-8	CHRY 261 A - ABS	06/04/2026	SUNTRUST CAPITAL MARKETS, INC.	XXX	184,967	185,000	0	1.C Z
22535X-AA-3	CAALT 261 A - ABS	04/24/2026	WELLS FARGO SECURITIES-46171	XXX	789,988	790,000	0	1.A FE
24381T-AG-0	DRMT 261NV3 A3 - RMBS	06/18/2026	GOLDMAN	XXX	504,997	505,000	1,962	1.E FE
30185E-AE-3	ESART 2025-2 C - ABS	06/18/2026	US Bancorp Piper Jaffray	XXX	592,350	595,000	568	1.F FE
316928-AA-8	FIGRE 26FL2 A1 - RMBS	06/11/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	269,998	270,000	703	1.A FE
35042U-AA-7	FFIN 261 A - ABS	06/30/2026	CITIGROUP GLOBAL MARKETS INC	XXX	249,993	250,000	0	1.A FE
361886-EP-5	GFORT 261 B1 - ABS	06/02/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	625,000	625,000	0	1.C FE
361886-ET-7	GFORT 262 B - ABS	06/02/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	464,872	465,000	0	1.C FE
37989K-AG-7	GCAR 262 B - ABS	04/30/2026	BANK OF MONTREAL CHICAGO	XXX	344,965	345,000	0	1.C FE
37989K-AJ-1	GCAR 262 C - ABS	06/11/2026	MITSUBISHI UFJ SECURITIES	XXX	288,879	290,000	1,342	1.F FE
381951-AA-0	GDLP 261 A - ABS	04/02/2026	GOLDMAN	XXX	264,951	265,000	0	1.G FE
39571Y-AA-0	GSKY 26REV1 A - ABS	05/21/2026	CITIGROUP GLOBAL MARKETS INC	XXX	334,993	335,000	0	1.A FE
43285J-AB-0	HGVT 2025-2 B - ABS	06/11/2026	Piper Jaffray	XXX	176,948	178,454	399	1.G FE
43285M-AA-5	HGVT 262 A - ABS	06/01/2026	Bank of America Securities	XXX	304,930	305,000	0	1.A FE
448981-AG-5	HART 2026-A C - ABS	06/05/2026	MITSUBISHI UFJ SECURITIES	XXX	1,469,121	1,500,000	4,130	1.E FE
52603K-AA-5	LFT 261 A - ABS	04/28/2026	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	559,893	560,000	0	1.A FE
55400X-AB-3	MVWOT 261 B - ABS	06/11/2026	MITSUBISHI UFJ SECURITIES	XXX	199,974	202,010	614	1.G FE
56848F-AA-2	MFIT 26A A - ABS	05/15/2026	WELLS FARGO SECURITIES-46171	XXX	474,877	475,000	0	1.A FE
68390V-AA-4	OPTN 2026-A A - ABS	04/21/2026	GOLDMAN	XXX	274,156	276,000	464	1.A FE
73747R-AC-9	PREF 261 B - ABS	04/08/2026	Bank of America Securities	XXX	334,985	335,000	0	1.C FE
754923-AB-6	REACH 262 B - ABS	05/12/2026	SUNTRUST CAPITAL MARKETS, INC.	XXX	364,949	365,000	0	1.C Z
75525Q-AB-6	REACH 2025-2 B - ABS	06/24/2026	SUNTRUST CAPITAL MARKETS, INC.	XXX	209,188	210,000	299	1.G FE
76042G-AA-2	REPS 24B A - ABS	06/25/2026	Various	XXX	700,902	698,000	571	1.C FE
76042L-AA-1	REPS 26A A - ABS	04/21/2026	BANK OF MONTREAL CHICAGO	XXX	309,935	310,000	0	1.A FE
80287N-AE-5	SDART 2025-2 C - ABS	06/30/2026	MITSUBISHI UFJ SECURITIES	XXX	502,383	500,000	1,124	1.F FE
89190M-AA-2	TPMT 2026- CES2 A1A - RMBS	06/23/2026	GOLDMAN	XXX	939,972	954,779	2,879	1.A FE
90321B-AA-6	UPGHI 261 A - ABS	04/30/2026	MORGAN STANLEY CO	XXX	149,991	150,000	0	1.F FE
90321E-AA-0	UPGHI 252 A - ABS	06/23/2026	Piper Jaffray	XXX	137,712	139,015	560	1.G FE
91683A-AB-6	UPST 262 A2 - ABS	04/17/2026	GOLDMAN	XXX	289,995	290,000	0	1.D FE
916930-AB-6	UPST 263 A2 - ABS	06/26/2026	GOLDMAN	XXX	319,970	320,000	0	1.D Z
95825O-AA-0	WEFUN 251 A - ABS	06/24/2026	MITSUBISHI UFJ SECURITIES	XXX	314,606	315,000	416	1.A FE
1109999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Affiliated)					16,457,748	16,523,257	22,476	XXX
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Unaffiliated)								
00193G-AE-1	ARIFL 25B C - ABS	06/05/2026	MITSUBISHI UFJ SECURITIES	XXX	543,016	540,000	1,808	1.F FE
00219N-AD-8	ARIFL 26B B - ABS	05/05/2026	Bank of America Securities	XXX	124,996	125,000	0	1.C FE
00219N-AE-6	ARIFL 26B C - ABS	05/05/2026	Bank of America Securities	XXX	124,968	125,000	0	1.F FE
12013J-AA-6	BJETS 261 A - ABS	06/03/2026	MORGAN STANLEY CO	XXX	799,988	800,000	0	1.F FE
12013J-AC-2	BJETS 261 B - ABS	06/03/2026	MORGAN STANLEY CO	XXX	99,997	100,000	0	2.B FE
12327A-AA-6	BJETS 2022-1 A - ABS	05/04/2026	JPMORGAN VPR FTP	XXX	122,444	123,940	307	1.F FE
27888V-AA-9	ECLIPS 261 A - ABS	06/01/2026	Various	XXX	1,104,314	1,105,000	176	1.F FE
36173X-AE-2	GGAMMT 261 A - ABS	06/25/2026	Bank of America Securities	XXX	249,991	250,000	0	1.G FE
448972-AF-6	HALST 26B B - ABS	04/16/2026	SG AMERICAS SECURITIES, LLC	XXX	789,934	790,000	0	1.D FE
494600-AA-7	UNITK 262 A2 - ABS	06/05/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	1,150,000	1,150,000	0	1.G FE
89657M-AC-4	TRL 2026-1 A - ABS	04/01/2026	Piper Jaffray	XXX	1,358,439	1,359,000	0	1.C FE
1519999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Unaffiliated)					6,468,086	6,467,940	2,290	XXX
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)								
037975-AB-5	AEP 26A A2 - ABS	05/26/2026	Various	XXX	2,559,506	2,535,000	0	1.A FE
55317X-A*-0	MNR ABS ISSUER I, LLC - ABS	05/15/2026	Not Available	XXX	9,413	9,413	0	1.G PL
1539999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					2,568,919	2,544,413	0	XXX
1889999999 - Subtotal - Asset-Backed Securities (Unaffiliated)					84,670,741	84,679,193	169,249	XXX
1899999999 - Subtotal - Asset-Backed Securities (Affiliated)					16,457,748	16,523,257	22,476	XXX
1909999997 - Subtotals - Asset-Backed Securities - Part 3					101,128,489	101,202,450	191,726	XXX
1909999999 - Subtotals - Asset-Backed Securities					101,128,489	101,202,450	191,726	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
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					177,309,159	174,545,191	470,982	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred								
02079K-40-4	ALPHABET INC.	06/03/2026	GOLDMAN	30,510.000	1,525,500	0	0	1.D Z
02079K-60-2	ALPHABET INC.	06/03/2026	GOLDMAN	30,500.000	1,525,000	0	0	1.D Z
595017-30-2	MICROCHIP TECHNOLOGY INC.	06/30/2026	WELLS FARGO SECURITIES	1,500.000	115,394	0	0	2.B Z
60701E-54-3	MIZUHO MARKETS CAYMAN LP	04/02/2026	BNY/MIZUHO SECURITIES USA INC.	67,640.000	19,960,564	0	0	1.G Z
68389X-20-4	ORACLE CORP	06/11/2026	JP MORGAN SECURITIES LLC	2,675.000	141,260	0	0	3.A FE
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred					23,267,718	XXX	0	XXX
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3					23,267,718	XXX	0	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks					23,267,718	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
007903-10-7	ADVANCED MICRO DEVICES ORD	06/26/2026	Various	1,800.000	954,357	XXX	0	XXX
02079K-30-5	ALPHABET CL A ORD	04/17/2026	Various	4,096.000	1,378,904	XXX	0	XXX
023135-10-6	AMAZON COM ORD	06/02/2026	Roberts & Ryan	901.000	232,372	XXX	0	XXX
030420-10-3	AMERICAN WATER WORKS ORD	05/15/2026	Various	3,805.000	489,126	XXX	0	XXX
031100-10-0	AMETEK ORD	04/10/2026	MORGAN STANLEY CO	774.000	180,176	XXX	0	XXX
031162-10-0	AMGEN ORD	06/12/2026	Various	2,648.000	898,256	XXX	0	XXX
036752-10-3	ELEVANCE HEALTH ORD	04/23/2026	LEERINK SWANN AND COMPANY	546.000	187,130	XXX	0	XXX
042068-20-5	ARM HOLDINGS ADR	06/02/2026	Roberts & Ryan	2,299.000	937,722	XXX	0	XXX
09290D-10-1	BLACKROCK ORD	06/11/2026	Various	358.000	361,105	XXX	0	XXX
11135F-10-1	BROADCOM ORD	04/15/2026	Various	1,840.000	704,742	XXX	0	XXX
14149Y-10-8	CARDINAL HEALTH ORD	06/22/2026	Various	3,916.000	855,363	XXX	0	XXX
15675D-10-3	CEREBRAS SYSTEMS CL A ORD	05/14/2026	MORGAN STANLEY CO	2,640.000	488,400	XXX	0	XXX
30231G-10-2	EXXON MOBIL ORD	05/15/2026	Various	5,522.000	880,289	XXX	0	XXX
43849R-10-5	HONEYWELL AEROSPACE ORD	06/29/2026	Various	5,039.500	781,731	XXX	0	XXX
438516-20-5	HONEYWELL INTERNATIONAL ORD	06/29/2026	Various	5,039.500	860,961	XXX	0	XXX
458140-10-0	INTEL ORD	06/02/2026	Roberts & Ryan	6,025.000	643,858	XXX	0	XXX
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD	05/29/2026	Various	3,907.000	1,040,836	XXX	0	XXX
49845K-10-1	KLAVIYO SRS A ORD	06/02/2026	Roberts & Ryan	18,023.000	306,429	XXX	0	XXX
512807-30-6	LAM RESEARCH ORD	04/15/2026	SUNTRUST CAPITAL MARKETS, INC.	5,465.000	1,422,620	XXX	0	XXX
532457-10-8	ELI LILLY ORD	05/11/2026	Virtu Americas LLC	189.000	185,459	XXX	0	XXX
571748-10-2	MARSH ORD	04/20/2026	CITIGROUP GLOBAL MARKETS INC.	2,002.000	348,429	XXX	0	XXX
57636Q-10-4	MASTERCARD CL A ORD	05/20/2026	JP MORGAN SECURITIES LLC	351.000	174,931	XXX	0	XXX
58933Y-10-5	MERCK & CO ORD	05/11/2026	Various	3,704.000	430,440	XXX	0	XXX
595112-10-3	MICRON TECHNOLOGY ORD	06/02/2026	Roberts & Ryan	3,765.000	3,936,606	XXX	0	XXX
80004C-20-0	SANDISK ORD	06/26/2026	VIRTU FINANCIAL	650.000	1,462,156	XXX	0	XXX
84615Q-10-3	SPACE EXPLORATION TECH CL A ORD	06/12/2026	GOLDMAN	5,441.000	734,535	XXX	0	XXX
852234-10-3	BLOCK CL A ORD	06/02/2026	Roberts & Ryan	3,127.000	232,340	XXX	0	XXX
87305R-10-9	TTM TECHNOLOGIES ORD	06/02/2026	Roberts & Ryan	5,445.000	974,300	XXX	0	XXX
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	04/15/2026	SUNTRUST CAPITAL MARKETS, INC.	765.000	287,671	XXX	0	XXX
904767-80-3	UNILEVER ADR REP 1 ORD	04/20/2026	JP MORGAN SECURITIES LLC	4,597.000	267,395	XXX	0	XXX
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS ORD	04/15/2026	SUNTRUST CAPITAL MARKETS, INC.	2,260.000	1,151,469	XXX	0	XXX
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	04/15/2026	SUNTRUST CAPITAL MARKETS, INC.	265.000	141,365	XXX	0	XXX
N07059-21-0	ASML HOLDING ADR REP ORD	04/15/2026	SUNTRUST CAPITAL MARKETS, INC.	298.000	427,284	XXX	0	XXX
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					24,358,756	XXX	0	XXX
Common Stocks - Exchange Traded Funds								
464287-62-2	ISHARES:RUSS 1000 ETF	05/12/2026	PERSHING LLC	11,594.000	4,502,551	XXX	0	XXX
78462F-10-3	STATE STREET SPDR S&P500	04/15/2026	PERSHING LLC	4,289.000	3,001,264	XXX	0	XXX
92206C-73-0	VANGUARD RUS 1000 ID ETF	06/30/2026	Various	48,112.000	16,001,892	XXX	0	XXX
922908-36-3	VANGUARD 500 IDX ETF	06/30/2026	Various	21,313.000	14,508,761	XXX	0	XXX
5819999999 - Common Stocks - Exchange Traded Funds					38,014,468	XXX	0	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3					62,373,225	XXX	0	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks					62,373,225	XXX	0	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks					85,640,943	XXX	0	XXX
6009999999 Totals					262,950,102	XXX	470,982	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 Identi-fication	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 Desig. Modifier and SVO Administrative Symbol
Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)																				
912810-UP-1	UNITED STATES TREASURY	06/23/2026	Various	XXX	930,047	985,000	940,670	0	0	162	0	162	0	940,832	0	(10,784)	(10,784)	24,965	11/15/2055	1.A
912810-UR-7	UNITED STATES TREASURY	06/11/2026	GOLDMAN	XXX	432,492	450,000	433,793	0	0	12	0	12	0	433,805	0	(1,313)	(1,313)	6,908	02/15/2056	1.A
91282C-HB-0	UNITED STATES TREASURY	05/15/2026	Maturity @ 100.00	XXX	2,000,000	2,000,000	1,950,625	1,993,115	0	6,885	0	6,885	0	2,000,000	0	0	0	36,250	05/15/2026	1.A
0019999999 - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					3,362,539	3,435,000	3,325,088	1,993,115	0	7,059	0	7,059	0	3,374,637	0	(12,097)	(12,097)	68,123	XXX	XXX
Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)																				
199492-XH-7	COLUMBUS CITY	04/01/2026	Maturity @ 100.00	XXX	750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	13,313	04/01/2026	1.A FE
199492-XY-0	COLUMBUS CITY	04/01/2026	Maturity @ 100.00	XXX	1,080,000	1,080,000	1,080,000	1,080,000	0	0	0	0	0	1,080,000	0	0	0	19,170	04/01/2026	1.A FE
251130-EC-0	DETROIT MICH CITY SCH DIST	05/01/2026	BAIRD (ROBERT W.) & CO. INC	XXX	638,112	600,000	653,964	639,774	0	(3,780)	0	(3,780)	0	635,994	0	2,118	2,118	20,267	05/01/2029	1.C FE
68607L-XQ-5	OREGON ST	06/01/2026	Paydown	XXX	98,240	98,240	98,240	98,240	0	0	0	0	0	98,240	0	0	0	2,894	06/01/2027	1.B FE
0049999999 - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					2,566,352	2,528,240	2,582,204	2,568,014	0	(3,780)	0	(3,780)	0	2,564,234	0	2,118	2,118	55,644	XXX	XXX
Issuer Credit Obligations - Municipal Bonds - Special Revenues																				
57563R-UE-7	MASSACHUSETTS EDL FING AUTH	06/02/2026	Call @ 100.00	XXX	50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,418	07/01/2035	1.C FE
64461X-KC-8	NEW HAMPSHIRE HEALTH AND EDUCATION FACIL	04/22/2026	Call @ 100.00	XXX	145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	1,069	11/01/2044	1.C FE
70917R-B5-3	PENNSYLVANIA HIGHER EDUCATION FACILITY A	03/03/2026	Call @ 100.00	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	929	04/01/2030	1.E FE
73541W-BA-9	PORT ST LUCIE FLA SPL OBLIG REV	05/01/2026	Maturity @ 100.00	XXX	805,000	805,000	805,000	805,000	0	0	0	0	0	805,000	0	0	0	15,718	05/01/2026	1.C FE
74445H-AH-3	PUBLIC FINANCE AUTHORITY	05/15/2026	Maturity @ 100.00	XXX	670,000	670,000	683,625	672,162	0	(573)	0	(573)	0	671,589	0	(1,589)	(1,589)	12,841	05/15/2027	1.D FE
88258M-AA-3	TNGUTL 23 A1 - ABS	04/01/2026	Paydown	XXX	40,705	40,705	41,241	41,015	0	108	0	108	0	41,123	0	(418)	(418)	1,038	04/01/2035	1.A FE
0059999999 - Issuer Credit Obligations - Municipal Bonds - Special Revenues					1,710,705	1,710,705	1,724,866	1,713,177	0	(465)	0	(465)	0	1,712,712	0	(2,007)	(2,007)	33,013	XXX	XXX
Issuer Credit Obligations - Corporate Bonds (Unaffiliated)																				
T9AP6C-EC-1	W2W Finance LLC	04/02/2026	Call @ 100.00	XXX	19,498	19,498	19,498	19,498	0	0	0	0	0	19,498	0	0	0	448	01/31/2032	2.B
AES101-CE-2	AES CLEAN ENERGY 2.2	06/08/2026	Redemption @ 100.00	XXX	8,684	8,684	8,684	8,684	0	0	0	0	0	8,684	0	0	0	233	11/30/2050	2.C Z
00039U-AA-6	A&K TRAVEL GROUP HOLDINGS LTD	06/16/2026	PTCP	XXX	20,250	20,000	20,000	0	0	0	0	0	0	20,000	0	250	250	167	05/15/2033	3.C FE
00092Y-AA-2	ADI ESCROW ISSUER LLC	06/16/2026	Bank of America Securities	XXX	19,119	19,000	19,000	0	0	0	0	0	0	19,000	0	119	119	0	07/15/2034	4.B Z
00489L-AL-7	ACRISURE LLC	06/12/2026	Various	XXX	156,505	156,000	157,478	157,428	0	(124)	0	(124)	0	157,303	0	(798)	(798)	5,956	11/06/2030	4.B FE
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP	06/01/2026	Bank of America Securities	XXX	460,392	465,000	486,683	471,310	0	(1,082)	0	(1,082)	0	470,228	0	(9,837)	(9,837)	14,194	08/15/2028	1.C FE
007973-AE-0	ADVANCED ENERGY INDUSTRIES INC	05/15/2026	WELLS FARGO SECURITIES-46171	XXX	1,099,676	460,000	527,780	510,313	0	(6,977)	0	(6,977)	0	503,336	0	596,339	596,339	7,763	09/15/2028	2.A FE
00971T-AN-1	AKAMAI TECHNOLOGIES INC	04/10/2026	Various	XXX	3,124,804	2,793,000	2,797,535	2,797,443	0	(264)	0	(264)	0	2,797,179	0	327,625	327,625	20,144	02/15/2029	1.G FE
00971T-AP-6	AKAMAI TECHNOLOGIES INC	05/08/2026	Various	XXX	1,246,576	781,000	781,000	781,000	0	0	0	0	0	781,000	0	465,576	465,576	944	05/15/2033	2.B
015857-AF-2	ALGONQUIN POWER & UTILITIES CORP	06/15/2026	Maturity @ 100.00	XXX	150,000	150,000	148,746	149,728	0	272	0	272	0	150,000	0	0	0	4,024	06/15/2026	2.C FE
019736-AH-0	ALLISON TRANSMISSION INC	05/05/2026	Various	XXX	60,300	60,000	60,000	60,000	0	0	0	0	0	60,000	0	300	300	1,609	12/01/2033	3.B FE
02005N-BZ-2	ALLY FINANCIAL INC	06/18/2026	BONY/TORONTO DOMINION SECURITI	XXX	91,263	90,000	90,000	90,000	0	0	0	0	0	90,000	0	1,263	1,263	3,112	05/15/2029	2.C FE
020398-AA-1	ALMONTY INDUSTRIES INC	06/05/2026	Bank of America Securities	XXX	143,380	134,000	134,000	0	0	0	0	0	0	134,000	0	9,380	9,380	0	07/01/2031	4.C Z
02079K-AY-3	ALPHABET INC	04/20/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	144,310	145,000	144,910	144,912	0	4	0	4	0	144,916	0	(606)	(606)	3,124	11/15/2035	1.C FE
02079K-BN-6	ALPHABET INC	05/15/2026	Bank of America Securities	XXX	305,096	315,000	311,140	0	0	22	0	22	0	311,162	0	(6,065)	(6,065)	4,572	02/15/2046	1.C FE
02079K-BP-1	ALPHABET INC	05/15/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	155,102	160,000	159,450	0	0	2	0	2	0	159,452	0	(4,349)	(4,349)	2,386	02/15/2056	1.C FE
02079K-BQ-9	ALPHABET INC	06/15/2026	Bank of America Securities	XXX	49,609	50,000	49,735	0	0	1	0	1	0	49,736	0	(127)	(127)	982	02/15/2066	1.C FE
023135-DG-8	AMAZON.COM INC	04/10/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	95,206	95,000	94,459	0	0	1	0	1	0	94,461	0	745	745	447	03/13/2046	1.E FE
023135-DH-6	AMAZON.COM INC	04/14/2026	MORGAN STANLEY CO	XXX	166,045	165,000	164,071	0	0	1	0	1	0	164,072	0	1,973	1,973	821	03/13/2056	1.E FE
023135-DJ-2	AMAZON.COM INC	05/12/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	167,183	170,000	169,485	0	0	1	0	1	0	169,485	0	(2,302)	(2,302)	1,686	03/13/2066	1.E FE
02406P-BC-3	AMERICAN AXLE & MANUFACTURING INC	06/17/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	19,975	20,000	20,000	20,000	0	0	0	0	0	20,000	0	(25)	(25)	903	10/15/2032	3.B FE
030981-AL-8	AMERIGAS PARTNERS LP	05/20/2026	CORPORATE REORGANIZATIONS	XXX	172,912	171,000	163,604	121,857	0	801	0	801	0	168,888	0	4,024	4,024	4,916	05/20/2027	4.A FE
030981-AR-5	AMERIGAS PARTNERS LP	06/29/2026	JPMORGAN VPR FTP	XXX	19,190	19,000	19,000	0	0	0	0	0	0	19,000	0	190	190	145	06/01/2031	4.A FE
031162-DS-6	AMGEN INC	06/12/2026	Bank of America Securities	XXX	298,167	300,000	297,885	298,062	0	31	0	31	0	298,093	0	74	74	13,207	03/02/2043	2.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 Identi-fication	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 Desig. Modifier and SVO Administrative Symbol
031652-BM-1	AMKOR TECHNOLOGY INC	06/09/2026	Various	XXX	464,646	425,000	425,000	0	0	0	0	0	0	425,000	0	39,646	39,646	0	07/15/2031	3.C Z
03770D-AL-7	APOLLO DEBT SOLUTIONS BDC	05/13/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	113,131	115,000	114,966	0	0	2	0	2	0	114,967	0	(1,836)	(1,836)	2,021	01/23/2031	2.C FE
03772C-AA-1	APLD COMPUTECO 2 LLC	05/01/2026	Various	XXX	30,725	31,000	30,380	0	0	15	0	15	0	30,395	0	330	330	303	03/15/2031	3.C FE
03837A-AB-6	APTIV SWISS HOLDINGS LTD	04/07/2026	CORPORATE REORGANIZATIONS	XXX	293,035	295,000	277,067	278,433	0	387	0	387	0	278,820	0	14,215	14,215	17,459	09/13/2034	2.B FE
03938J-AA-7	ARCH CAPITAL GROUP (US) INC	06/18/2026	Call @ 100.00	XXX	229,179	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	(1,891)	11/01/2043	1.G FE
03959K-AC-4	ARCHROCK PARTNERS LP	03/27/2026	Call @ 100.00	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	2,031	04/01/2028	3.C FE
039853-AA-4	ARDONAGH FINCO UK LTD	06/10/2026	Various	XXX	280,200	279,000	284,393	283,831	0	(303)	0	(303)	0	283,528	0	(3,328)	(3,328)	18,372	02/15/2031	4.C FE
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC	06/08/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	26,565	28,000	25,848	26,183	0	108	0	108	0	26,291	0	274	274	793	02/15/2032	3.B FE
04433L-AA-0	ASHLAND INC	06/16/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	48,100	52,000	47,515	0	0	25	0	25	0	47,540	0	560	560	517	09/01/2031	3.B FE
053773-BK-2	AVIS BUDGET CAR RENTAL LLC	04/06/2026	JEFFERIES & COMPANY, INC.	XXX	13,260	13,000	12,724	0	0	3	0	3	0	12,727	0	533	533	339	06/15/2032	4.B FE
05605H-AD-2	BWX TECHNOLOGIES INC	04/17/2026	Various	XXX	517,610	465,000	465,000	443,145	21,855	0	0	21,855	0	465,000	0	52,610	52,610	0	11/01/2030	3.C FE
05988J-AE-3	BANDWIDTH INC	06/16/2026	BARCLAYS CAPITAL INC./LE	XXX	253,731	246,000	246,000	0	0	0	0	0	0	246,000	0	7,731	7,731	0	07/01/2032	4.B Z
060505-GR-9	BANK OF AMERICA CORP	05/06/2026	RBC CAPITAL MARKETS	XXX	287,381	290,000	290,000	0	0	0	0	0	0	290,000	0	(2,619)	(2,619)	3,698	02/06/2037	1.E FE
06744E-DH-7	BARCLAYS BANK PLC	04/01/2026	BARCLAYS CAPITAL INC	XXX	2,858,331	2,852,000	3,163,151	3,148,383	0	(23,615)	0	(23,615)	0	3,124,768	0	(266,436)	(266,436)	17,825	02/16/2029	1.E FE
076912-AA-2	BEIGNET INVESTOR LLC	05/08/2026	Various	XXX	593,265	575,000	575,000	575,000	0	0	0	0	0	575,000	0	18,265	18,265	13,221	05/30/2049	1.E FE
097751-BZ-3	BOMBARDIER INC	05/14/2026	Call @ 103.75	XXX	22,825	22,000	22,935	0	0	(230)	0	(230)	0	22,705	0	120	120	1,320	02/01/2029	3.C FE
097751-CE-9	BOMBARDIER INC	05/12/2026	BNP PARIBAS SECURITIES BOND	XXX	44,110	44,000	44,000	0	0	0	0	0	0	44,000	0	110	110	0	01/15/2035	3.C FE
097793-AE-3	SM ENERGY CO	04/21/2026	JPMORGAN VPR FTP	XXX	230,423	231,000	226,007	229,564	281	439	0	721	0	230,285	0	138	138	6,000	10/15/2026	3.B FE
100018-AA-8	BORR IHC LTD	06/10/2026	Various	XXX	170,830	170,732	175,160	171,305	2,469	(399)	0	2,070	0	173,375	0	(2,545)	(2,545)	17,842	11/15/2028	4.C FE
118230-AM-3	BUCKEYE PARTNERS LP	05/06/2026	JPMORGAN VPR FTP	XXX	34,895	38,000	31,533	32,097	0	49	0	49	0	32,146	0	2,749	2,749	965	11/15/2043	3.B FE
1248EP-CP-6	CCO HOLDINGS LLC	04/13/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	33,686	39,000	33,001	0	0	152	0	152	0	33,154	0	533	533	1,239	01/15/2034	3.C FE
1248EP-CU-5	CCO HOLDINGS LLC	05/20/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	80,745	84,000	84,000	0	0	0	0	0	0	84,000	0	(3,255)	(3,255)	2,082	02/01/2033	3.C FE
12602L-AC-4	CHPE LLC	06/01/2026	STATE STREET GLOBAL	XXX	389,887	390,000	389,544	0	0	0	0	0	0	389,544	0	343	343	0	06/30/2036	2.A FE
126307-AQ-0	CSC HOLDINGS LLC	05/01/2026	Bank of America Securities	XXX	324,363	385,000	350,350	327,250	46,475	2,845	0	49,320	0	376,570	0	(52,208)	(52,208)	11,705	04/15/2027	5.B FE
12769G-AA-8	CAESARS ENTERTAINMENT INC	06/16/2026	Various	XXX	57,795	60,000	56,853	57,459	87	268	0	355	0	57,814	0	(19)	(19)	1,862	10/15/2029	4.C FE
12769G-AD-2	CAESARS ENTERTAINMENT INC	06/16/2026	Various	XXX	111,325	122,000	117,820	117,438	500	223	0	724	0	118,162	0	(6,837)	(6,837)	4,911	10/15/2032	4.C FE
13057Q-AK-3	CALIFORNIA RESOURCES CORP	06/23/2026	Call @ 104.12	XXX	83,300	80,000	81,102	80,850	0	(106)	0	(106)	0	80,744	0	2,556	2,556	4,200	06/15/2029	3.C FE
14040H-DC-6	CAPITAL ONE FINANCIAL CORP	06/24/2026	Bank of America Securities	XXX	159,130	145,000	145,000	145,000	0	0	0	0	0	145,000	0	14,130	14,130	7,216	10/30/2031	2.A FE
143658-CA-8	CARNIVAL CORPORATION LTD	06/08/2026	BNP PARIBAS SECURITIES BOND	XXX	182,455	182,000	183,190	182,156	0	(67)	0	(67)	0	183,119	0	(664)	(664)	9,389	08/01/2032	3.A FE
146869-AM-4	CARVANA CO	05/04/2026	Various	XXX	38,631	35,000	41,446	39,375	1,438	(479)	0	959	0	40,334	0	(1,703)	(1,703)	2,240	06/01/2031	4.B FE
146869-AN-2	CARVANA CO	06/02/2026	Various	XXX	42,292	40,738	42,877	42,338	0	(208)	0	(208)	0	42,131	0	162	162	2,646	06/01/2030	4.B FE
15089Q-BC-7	CELANESE US HOLDINGS LLC	05/13/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	23,805	23,000	23,000	23,000	0	0	0	0	0	23,000	0	805	805	657	02/15/2031	3.B FE
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING LLC	06/04/2026	JPMORGAN VPR FTP	XXX	41,964	42,000	42,650	0	0	(8)	0	(8)	0	42,642	0	(678)	(678)	1,653	10/23/2035	2.C FE
161175-CT-9	CHARTER COMMUNICATIONS OPERATING LLC	04/21/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	87,766	90,000	86,198	0	0	45	0	45	0	86,243	0	1,524	1,524	3,853	12/01/2055	2.C FE
17332V-NF-7	CITIGROUP GLOBAL MARKETS HOLDINGS INC	06/25/2026	CITIGROUP GLOBAL MARKETS INC	XXX	3,381,377	1,977,000	1,956,951	0	0	1,285	0	1,285	0	1,958,235	0	1,423,142	1,423,142	0	10/05/2028	1.G Z
18912U-AC-6	CLOUD SOFTWARE GROUP INC	06/12/2026	MORGAN STANLEY CO	XXX	21,120	22,000	22,000	22,000	0	0	0	0	0	22,000	0	(880)	(880)	832	06/30/2032	4.A FE
18912U-AG-7	CLOUD SOFTWARE GROUP INC	05/13/2026	MORGAN STANLEY CO	XXX	101,276	113,000	110,881	110,900	0	87	0	87	0	110,988	0	(9,711)	(9,711)	5,615	08/15/2033	4.A FE
19106C-AA-4	COBRA ACQUISITIONCO LLC	06/17/2026	WELLS FARGO SECURITIES	XXX	35,959	43,000	43,000	37,601	5,399	0	0	5,399	0	43,000	0	(7,041)	(7,041)	1,729	11/01/2029	4.C FE
19240W-AB-5	COGENT COMMUNICATIONS GROUP LLC	04/30/2026	CITIGROUP GLOBAL MARKETS INC	XXX	22,348	24,000	22,440	22,468	3	61	0	65	0	22,532	0	(185)	(185)	1,359	07/01/2032	3.C FE
20030N-DU-2	COMCAST CORP	04/20/2026	GOLDMAN	XXX	56,337	100,000	88,052	88,793	0	61	0	61	0	88,855	0	(32,518)	(32,518)	1,387	11/01/2056	1.G FE
200340-AW-7	FIFTH THIRD FINANCIAL CORP	06/10/2026	Various	XXX	774,505	755,000	762,119	760,400	0	(718)	0	(718)	0	759,682	0	14,824	14,824	39,646	01/30/2030	2.A FE
20848V-AB-1	CONSENSUS CLOUD SOLUTIONS INC	05/08/2026	GOLDMAN	XXX	107,291	108,000	97,014	101,487	0	684	0	684	0	102,171	0	5,120	5,120	3,829	10/15/2028	4.C FE
21873S-AC-2	COREWEAVE INC	06/16/2026	Various	XXX	84,435	85,000	80,306	26,435	511	219	0	730	0	80,564	0	3,871	3,871	4,314	02/01/2031	4.A FE
21873S-AG-3	COREWEAVE INC	04/16/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	11,275	11,000	11,000	0	0	0	0	0	0	11,000	0	275	275	21	10/01/2031	4.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							NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
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	
21873S-AH-1	COREWEAVE INC	06/16/2026	Various	XXX	852,865	673,000	673,000	0	0	0	0	0	0	673,000	0	179,865	179,865	1,030	10/01/2032	4.A Z
23311V-AH-0	DCP MIDSTREAM OPERATING LP	06/12/2026	Bank of America Securities	XXX	293,663	290,000	276,947	282,628	0	910	0	910	0	283,537	0	10,125	10,125	8,670	05/15/2029	2.B FE
25260W-AD-3	DIAMOND FOREIGN ASSET CO	06/08/2026	Call @ 105.47	XXX	63,282	60,000	60,000	60,000	0	0	0	0	0	60,000	0	3,282	3,282	3,768	10/01/2030	3.A FE
25278X-BA-6	DIAMONDBACK ENERGY INC	05/28/2026	Bank of America Securities	XXX	127,530	130,000	125,997	126,013	0	22	0	22	0	126,035	0	1,495	1,495	4,589	04/18/2054	2.B FE
25470D-BS-7	DISCOVERY COMMUNICATIONS LLC	05/29/2026	CORPORATE REORGANIZATIONS	XXX	700	280,000	272,442	126,279	0	940	0	940	0	274,111	0	(273,411)	(273,411)	3,101	03/20/2028	3.B FE
25470D-CA-5	DISCOVERY COMMUNICATIONS LLC	05/29/2026	CORPORATE REORGANIZATIONS	XXX	433	173,000	169,508	0	0	146	0	146	0	169,655	0	(169,222)	(169,222)	3,568	05/15/2029	3.B FE
25470D-CC-1	DISCOVERY COMMUNICATIONS LLC	05/14/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	11,340	12,000	11,505	0	0	24	0	24	0	11,529	0	(189)	(189)	218	05/15/2030	3.B FE
26441C-BY-0	DUKE ENERGY CORP	04/06/2026	Various	XXX	3,194,562	2,894,000	2,892,258	2,893,520	0	520	0	520	0	2,894,040	0	300,522	300,522	56,430	04/15/2026	2.B FE
26874R-AY-4	ENI SPA	05/13/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	270,938	275,000	269,789	0	0	0	0	0	0	269,789	0	1,150	1,150	0	05/18/2056	1.G FE
26884T-AW-2	ERAC USA FINANCE LLC	04/07/2026	JPMORGAN VPR FTP	XXX	164,926	165,000	164,523	164,629	0	11	0	11	0	164,640	0	286	286	3,526	05/01/2033	1.G FE
26884T-BB-7	ERAC USA FINANCE LLC	04/14/2026	Various	XXX	211,740	210,000	209,231	0	0	0	0	0	0	209,232	0	2,509	2,509	17	04/30/2036	1.G FE
28228P-AC-5	EG GLOBAL FINANCE PLC	05/22/2026	Redemption @ 106.16	XXX	249,476	235,000	257,269	216,858	380	(5,818)	0	(5,438)	0	249,439	0	37	37	13,473	11/30/2028	4.B FE
28415L-AA-1	ELASTIC NV	06/29/2026	Various	XXX	19,075	20,000	16,368	17,889	0	262	0	262	0	18,150	0	925	925	786	07/15/2029	3.B FE
28734D-AA-3	ELK GROVE VILLAGE PROPERTY LLC	06/08/2026	MORGAN STANLEY CO	XXX	22,193	22,000	22,000	0	0	0	0	0	0	22,000	0	193	193	0	06/15/2031	3.C FE
289178-AA-3	ELLUCIAN HOLDINGS INC	06/23/2026	WELLS FARGO SECURITIES	XXX	10,725	11,000	11,000	11,000	0	0	0	0	0	11,000	0	(275)	(275)	403	12/01/2029	4.C FE
29273V-BB-5	ENERGY TRANSFER LP	06/24/2026	MORGAN STANLEY CO	XXX	107,861	110,000	109,407	109,407	0	4	0	4	0	109,411	0	(1,550)	(1,550)	5,435	09/01/2054	2.B FE
29365B-AA-1	ENTEGRIS INC	04/21/2026	GOLDMAN	XXX	351,376	353,000	337,453	265,331	0	895	0	895	0	343,330	0	8,046	8,046	8,710	04/15/2029	2.C FE
298736-AM-1	EURONET WORLDWIDE INC	04/01/2026	WELLS FARGO SECURITIES-46171	XXX	1,819,698	2,075,000	2,099,139	2,097,359	0	(1,165)	0	(1,165)	0	2,096,194	0	(276,496)	(276,496)	8,178	10/01/2030	2.B FE
30161N-AC-5	EXELON CORP	06/02/2026	US BANCORP INVESTMENTS INC	XXX	102,914	100,000	96,456	98,146	0	63	0	63	0	98,209	0	4,705	4,705	2,625	06/15/2035	2.B FE
30303M-8X-3	META PLATFORMS INC	05/14/2026	RBC CAPITAL MARKETS	XXX	74,362	80,000	78,640	78,642	0	19	0	19	0	78,661	0	(4,298)	(4,298)	2,347	11/15/2045	1.D FE
30303M-8Y-1	META PLATFORMS INC	05/28/2026	Various	XXX	186,647	205,000	204,952	204,954	0	4	0	4	0	204,958	0	(18,311)	(18,311)	6,566	11/15/2065	1.D FE
30303M-AK-8	META PLATFORMS INC	05/01/2026	Various	XXX	100,492	100,000	99,863	0	0	0	0	0	0	99,863	0	629	629	0	05/15/2056	1.D FE
303250-AJ-3	FAIR ISAAC CORP	05/20/2026	Various	XXX	61,803	63,000	63,000	0	0	0	0	0	0	63,000	0	(1,197)	(1,197)	632	09/15/2034	3.A FE
303901-BR-2	FAIRFAX FINANCIAL HOLDINGS LTD	05/20/2026	Bank of America Securities	XXX	162,552	160,000	159,574	159,588	0	2	0	2	0	159,590	0	2,962	2,962	6,745	03/22/2054	2.A FE
316773-DK-3	FIFTH THIRD BANCORP	06/05/2026	MORGAN STANLEY CO	XXX	103,131	100,000	100,000	100,000	0	0	0	0	0	100,000	0	3,131	3,131	5,476	07/27/2029	2.A FE
341081-GZ-4	FLORIDA POWER & LIGHT CO	04/01/2026	Bank of America Securities	XXX	42,011	42,000	41,887	41,890	0	0	0	0	0	41,890	0	121	121	1,333	03/15/2065	1.D FE
343412-AJ-1	FLUOR CORP	06/17/2026	JP MORGAN SECURITIES LLC	XXX	293,864	219,000	259,521	232,993	6,198	(3,269)	0	2,929	0	249,113	0	44,751	44,751	1,802	08/15/2029	3.A
34965K-AA-5	FORTREA HOLDINGS INC	06/22/2026	Various	XXX	51,335	51,000	46,740	47,236	0	295	0	295	0	47,531	0	3,804	3,804	3,518	07/01/2030	4.C FE
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC	04/28/2026	Call @ 100.00	XXX	100,000	100,000	99,043	99,285	0	96	0	96	0	99,381	0	619	619	2,500	05/01/2028	2.C FE
35908M-AA-8	FRONTIER COMMUNICATIONS HOLDINGS LLC	05/26/2026	Call @ 101.47	XXX	146,115	144,000	145,980	0	0	(854)	0	(854)	0	145,126	0	989	989	4,888	11/01/2029	2.C FE
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC	05/12/2026	Call @ 102.19	XXX	303,498	297,000	302,551	301,639	0	(2,740)	0	(2,740)	0	298,900	0	4,599	4,599	12,994	05/15/2030	2.C FE
36276M-AA-0	GAIA PURCHASER INC	06/24/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	3,030	3,000	3,000	0	0	0	0	0	0	3,000	0	30	30	0	07/15/2033	4.B FE
37940X-AU-6	GLOBAL PAYMENTS INC	04/10/2026	MORGAN STANLEY CO	XXX	781,846	889,000	913,769	907,439	0	(981)	0	(981)	0	906,458	0	(124,612)	(124,612)	8,223	03/01/2031	2.C FE
38016L-AC-9	GO DADDY OPERATING COMPANY LLC	05/06/2026	Various	XXX	57,235	61,000	56,578	57,654	0	316	0	316	0	57,970	0	(734)	(734)	1,409	03/01/2029	3.C FE
380355-AH-0	GOEASY LTD	04/30/2026	Various	XXX	114,251	122,000	125,286	101,580	942	(367)	0	575	0	124,082	0	(9,830)	(9,830)	4,217	12/01/2028	4.C FE
382550-BN-0	GOODYEAR TIRE & RUBBER CO	05/08/2026	Various	XXX	9,560	10,000	10,575	9,764	511	(28)	0	483	0	10,248	0	(688)	(688)	409	07/15/2029	4.A FE
387328-AG-2	GRANITE CONSTRUCTION INC	06/30/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	32,573	32,000	32,000	0	0	0	0	0	0	32,000	0	573	573	137	06/15/2034	4.A FE
38869P-AP-9	GRAPHIC PACKAGING INTERNATIONAL LLC	04/15/2026	Maturity @ 100.00	XXX	300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	2,268	04/15/2026	2.C FE
42239P-AB-5	HEARTLAND DENTAL LLC	05/27/2026	Call @ 102.62	XXX	34,893	34,000	34,463	34,270	0	(85)	0	(85)	0	34,184	0	708	708	1,944	04/30/2028	4.C FE
42704L-AK-0	HERC HOLDINGS INC	04/29/2026	JPMORGAN VPR FTP	XXX	32,670	33,000	33,000	33,000	0	0	0	0	0	33,000	0	(330)	(330)	737	03/15/2034	3.C FE
428291-AQ-1	HEXCEL CORP	05/05/2026	GOLDMAN	XXX	85,065	85,000	84,923	0	0	0	0	0	0	84,923	0	142	142	69	05/15/2031	2.C FE
437076-BM-3	HOME DEPOT INC	04/01/2026	Maturity @ 100.00	XXX	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	75,000	04/01/2026	1.F FE
440929-AA-5	HORSESHOE FUNDING TRUST I	05/06/2026	MORGAN STANLEY CO	XXX	126,026	125,000	125,000	0	0	0	0	0	0	125,000	0	1,026	1,026	0	02/15/2036	2.B FE
44332P-AJ-0	HUB INTERNATIONAL LTD	05/20/2026	Bank of America Securities	XXX	38,475	38,000	38,998	0	0	(31)	0	(31)	0	38,967	0	(492)	(492)	864	01/31/2032	5.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 Desig. Modifier and SVO Administrative Symbol
44813D-AA-4	HUT 8 DC LLC	04/30/2026	GOLDMAN	XXX	110,756	110,000	110,000	0	0	0	0	0	0	110,000	0	756	756	19	11/15/2042	2.C FE
45579U-AA-7	INDIVIOR PHARMACEUTICALS INC	06/24/2026	CITIGROUP GLOBAL MARKETS INC	XXX	72,143	59,000	59,000	0	0	0	0	0	0	59,000	0	13,143	13,143	100	03/15/2031	3.B Z
46270C-AL-3	IREN LTD	06/01/2026	Various	XXX	840,399	758,000	758,000	0	0	0	0	0	0	758,000	0	82,399	82,399	306	12/01/2033	4.B Z
46647P-FK-7	JPMORGAN CHASE & CO	05/06/2026	RBC CAPITAL MARKETS	XXX	311,585	315,000	314,888	0	0	(1)	0	(1)	0	314,887	0	(3,302)	(3,302)	4,180	02/05/2037	1.F FE
47216F-AA-5	JAZZ SECURITIES DAC	04/23/2026	MORGAN STANLEY CO	XXX	404,685	414,000	373,163	386,517	0	2,398	0	2,398	0	390,882	0	13,803	13,803	13,993	01/15/2029	3.A FE
48020R-AB-1	JONES DESLAURIERS INSURANCE MANAGEMENT I	06/04/2026	Various	XXX	56,975	56,000	57,020	56,819	0	(88)	0	(88)	0	56,731	0	244	244	3,400	03/15/2030	4.B FE
499049-AA-2	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	05/15/2026	Various	XXX	171,502	160,000	160,000	0	0	0	0	0	0	160,000	0	11,502	11,502	40	11/15/2031	2.A Z
501797-AL-8	BATH & BODY WORKS INC	06/02/2026	JPMORGAN VPR FTP	XXX	37,858	38,000	39,340	38,391	930	(41)	0	889	0	39,279	0	(1,422)	(1,422)	1,538	11/01/2035	3.B FE
516544-AB-9	LANTHEUS HOLDINGS INC	05/20/2026	Various	XXX	126,703	97,000	123,956	117,210	0	(3,583)	0	(3,583)	0	113,627	0	13,076	13,076	1,007	12/15/2027	2.C
52678@-AB-6	Lerado Investments LLC	06/30/2026	Redemption @ 100.00	XXX	43,888	43,888	43,888	43,888	0	0	0	0	0	43,888	0	0	0	1,380	03/31/2036	2.B PL
527298-BR-3	LEVEL 3 FINANCING INC	05/21/2026	CORPORATE REORGANIZATIONS	XXX	97,388	98,000	95,550	0	0	66	0	66	0	95,616	0	1,771	1,771	1,620	07/01/2028	4.C FE
527298-BS-1	LEVEL 3 FINANCING INC	05/21/2026	CORPORATE REORGANIZATIONS	XXX	67,448	69,000	64,860	0	0	291	0	291	0	65,151	0	2,296	2,296	1,084	01/15/2029	4.C FE
527298-CM-3	LEVEL 3 FINANCING INC	04/30/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	56,973	55,146	55,146	55,146	0	0	0	0	0	55,146	0	1,827	1,827	1,222	06/30/2033	3.C FE
527298-CR-2	LEVEL 3 FINANCING INC	05/06/2026	Various	XXX	13,887	13,775	13,775	0	0	0	0	0	0	13,775	0	112	112	0	02/15/2037	4.C FE
53219L-AW-9	LIFEPOINT HEALTH INC	04/21/2026	Call @ 108.57	XXX	686,144	632,000	677,673	540,885	0	(4,369)	0	(4,369)	0	667,101	0	19,043	19,043	32,263	10/15/2030	4.B FE
53229K-AA-7	LIGHTNING POWER LLC	04/29/2026	CORPORATE REORGANIZATIONS	XXX	49,674	49,000	49,173	49,169	0	(11)	0	(11)	0	49,157	0	516	516	4,956	08/15/2032	3.C FE
532457-DF-2	ELI LILLY AND CO	04/20/2026	Bank of America Securities	XXX	29,961	30,000	29,813	29,816	0	3	0	3	0	29,819	0	142	142	1,115	10/15/2055	1.E FE
538034-BC-2	LIVE NATION ENTERTAINMENT INC	06/10/2026	Bank of America Securities	XXX	150,906	132,000	141,259	140,777	0	(944)	0	(944)	0	139,833	0	11,073	11,073	3,437	01/15/2030	4.A
55024U-AD-1	LUMENTUM HOLDINGS INC	05/15/2026	BARCLAYS CAPITAL INC	XXX	681,678	70,000	74,054	72,298	0	(905)	0	(905)	0	71,393	0	610,285	610,285	149	12/15/2026	4.B FE
55306N-AB-0	MKS INCORPORATED	05/18/2026	BARCLAYS CAPITAL INC	XXX	327,170	163,000	164,919	164,440	0	(122)	0	(122)	0	164,318	0	162,852	162,852	951	06/01/2030	3.B
55903V-BL-6	DISCOVERY GLOBAL HOLDINGS, INC	05/29/2026	CORPORATE REORGANIZATIONS	XXX	195	78,000	76,070	76,617	0	458	0	458	0	77,075	0	(76,880)	(76,880)	1,464	03/15/2027	3.B FE
55903V-BQ-5	DISCOVERY GLOBAL HOLDINGS, INC	04/16/2026	Various	XXX	31,063	34,000	30,821	29,835	1,018	125	0	1,143	0	30,978	0	84	84	855	03/15/2032	3.B FE
55903V-BU-6	DISCOVERY GLOBAL HOLDINGS, INC	05/29/2026	CORPORATE REORGANIZATIONS	XXX	85	34,000	26,711	22,440	4,301	41	0	4,342	0	26,782	0	(26,697)	(26,697)	874	03/15/2052	3.B FE
55903V-BW-2	DISCOVERY GLOBAL HOLDINGS, INC	05/29/2026	Various	XXX	88,624	265,000	194,847	169,011	11,507	768	0	12,274	0	196,353	0	(107,729)	(107,729)	7,488	03/15/2042	3.B FE
55903V-BY-8	DISCOVERY GLOBAL HOLDINGS, INC	05/29/2026	Various	XXX	9,440	167,000	163,367	0	0	131	0	131	0	163,499	0	(154,059)	(154,059)	472	03/15/2029	3.B FE
57164P-AK-2	MARRIOTT OWNERSHIP RESORTS INC	06/17/2026	Various	XXX	178,932	183,000	180,768	174,994	5,812	98	0	5,909	0	180,903	0	(1,971)	(1,971)	7,622	10/01/2033	4.B FE
571903-BE-2	MARRIOTT INTERNATIONAL INC	06/30/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	54,922	55,000	54,658	54,829	0	17	0	17	0	54,847	0	75	75	1,385	06/15/2030	2.B FE
573874-AT-1	MARVELL TECHNOLOGY INC	04/27/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	206,429	205,000	204,764	0	0	1	0	1	0	204,765	0	1,664	1,664	392	04/15/2036	2.B FE
58990C-AA-1	MERIDIAN ARC HOLDCO LLC	04/17/2026	Various	XXX	10,096	10,000	10,000	0	0	0	0	0	0	10,000	0	96	96	0	04/30/2031	3.B FE
595017-BM-5	MICROCHIP TECHNOLOGY INC	06/09/2026	BARCLAYS CAPITAL INC	XXX	2,297,083	2,020,000	2,088,403	0	0	0	0	0	0	2,088,403	0	208,680	208,680	0	02/15/2030	2.B Z
603051-AG-8	MINERAL RESOURCES LTD	04/24/2026	JEFFERIES & COMPANY, INC	XXX	33,660	34,000	34,000	0	0	0	0	0	0	34,000	0	(340)	(340)	0	05/01/2032	3.C FE
603051-AH-6	MINERAL RESOURCES LTD	04/29/2026	MORGAN STANLEY CO	XXX	33,575	34,000	34,000	0	0	0	0	0	0	34,000	0	(425)	(425)	6	05/01/2034	3.C FE
60871R-AT-7	MOLSON COORS BEVERAGE CO	05/21/2026	Bank of America Securities	XXX	109,626	110,000	109,601	0	0	0	0	0	0	109,601	0	25	25	0	07/08/2036	2.B FE
61748U-AN-2	MORGAN STANLEY	05/19/2026	BNP PARIBAS SECURITIES BOND	XXX	71,567	75,000	75,000	75,000	0	0	0	0	0	75,000	0	(3,433)	(3,433)	2,120	10/22/2036	1.E FE
61748U-AT-9	MORGAN STANLEY	04/15/2026	Various	XXX	718,999	730,000	729,990	0	0	0	0	0	0	729,990	0	(10,991)	(10,991)	7,612	01/30/2037	1.E FE
61774T-YE-6	MORGAN STANLEY FINANCE LLC	05/15/2026	MORGAN STANLEY CO	XXX	454,716	153,000	165,240	158,141	0	(918)	0	(918)	0	157,223	0	297,493	297,493	97	02/07/2028	1.E FE
62854A-AN-4	UTAH ACQUISITION SUB INC	06/15/2026	Maturity @ 100.00	XXX	284,000	284,000	269,669	282,968	0	1,032	0	1,032	0	284,000	0	0	0	5,609	06/15/2026	2.C FE
62886H-BT-7	NCL CORPORATION LTD	06/16/2026	JEFFERIES & COMPANY, INC	XXX	459,796	421,000	464,244	461,011	0	(4,577)	0	(4,577)	0	459,311	0	485	485	2,476	04/15/2030	4.A Z
63938C-AP-3	NAVIENT CORP	06/11/2026	Various	XXX	37,850	36,000	40,950	40,261	145	(775)	0	(631)	0	39,630	0	(1,780)	(1,780)	2,920	03/15/2031	3.C FE
64049M-AC-4	NEOGENOMICS INC	06/17/2026	JP MORGAN SECURITIES LLC	XXX	310,205	306,000	306,000	0	0	0	0	0	0	306,000	0	4,205	4,205	0	07/01/2032	4.B Z
640695-AC-6	NEPTUNE BIDCO US INC	05/01/2026	Various	XXX	20,638	20,000	20,000	20,000	0	0	0	0	0	20,000	0	638	638	1,012	05/15/2031	4.C FE
641423-CC-0	NEVADA POWER CO	06/01/2026	Bank of America Securities	XXX	685,594	700,000	697,312	699,002	0	119	0	119	0	699,120	0	(13,526)	(13,526)	15,180	05/01/2029	1.F FE
65339K-CY-4	NEXTERA ENERGY CAPITAL HOLDINGS INC	04/01/2026	Bank of America Securities	XXX	1,568,332	1,130,000	1,185,488	1,152,204	0	(4,744)	0	(4,744)	0	1,147,460	0	420,871	420,871	19,869	03/01/2027	2.A FE
65346U-AA-7	NEXSTAR MEDIA INC	04/10/2026	Various	XXX	76,593	76,000	76,000	0	0	0	0	0	0	76,000	0	593	593	135	04/15/2034	3.C 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 Desig. Modifier and SVO Administrative Symbol
65346U-AB-5	NEXSTAR MEDIA INC	04/13/2026	Various	XXX	49,641	49,000	49,000	0	0	0	0	0	0	49,000	0	641	641	144	09/15/2033	3.A FE
65505P-AA-5	NOBLE FINANCE II LLC	06/24/2026	Various	XXX	25,929	25,000	25,750	25,599	0	(57)	0	(57)	0	25,542	0	387	387	1,370	04/15/2030	3.C FE
65505P-AC-1	NOBLE FINANCE II LLC	06/04/2026	Various	XXX	85,790	86,000	86,000	0	0	0	0	0	0	86,000	0	(210)	(210)	0	06/15/2034	3.C FE
65535H-AW-9	NOMURA HOLDINGS INC	06/01/2026	NBCN CLEARING INC	XXX	279,233	280,000	280,000	280,000	0	0	0	0	0	280,000	0	(767)	(767)	4,088	07/14/2026	2.A FE
668771-AK-4	GEN DIGITAL INC	06/30/2026	Various	XXX	135,338	135,000	134,986	134,997	0	1	0	1	0	134,998	0	340	340	6,855	09/30/2027	3.C FE
668771-AL-2	GEN DIGITAL INC	05/05/2026	Various	XXX	22,330	22,000	22,714	22,631	0	(104)	0	(104)	0	22,527	0	(197)	(197)	912	09/30/2030	3.C FE
66989H-BJ-6	NOVARTIS CAPITAL CORP	04/13/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	105,379	105,000	104,705	0	0	2	0	2	0	104,707	0	672	672	372	03/18/2036	1.D FE
66989H-BL-1	NOVARTIS CAPITAL CORP	05/05/2026	WELLS FARGO SECURITIES	XXX	14,105	14,000	13,877	0	0	0	0	0	0	13,877	0	228	228	106	03/18/2056	1.D FE
67080L-AC-9	NUVEEN LLC	05/13/2026	WELLS FARGO SECURITIES	XXX	20,460	20,000	19,978	19,982	0	1	0	1	0	19,984	0	477	477	922	01/15/2030	2.A FE
67124C-AA-1	OAK-EAGLE ACQUIRECO INC	06/09/2026	Various	XXX	71,846	69,000	69,000	0	0	0	0	0	0	69,000	0	2,846	2,846	680	07/01/2033	3.C FE
67124C-AB-9	OAK-EAGLE ACQUIRECO INC	06/09/2026	Various	XXX	95,714	91,000	91,000	0	0	0	0	0	0	91,000	0	4,714	4,714	820	07/01/2034	4.C FE
674599-EK-7	OCCIDENTAL PETROLEUM CORP	05/21/2026	MUFG SECURITIES AMERICAS INC	XXX	220,465	215,000	210,685	211,127	0	214	0	214	0	211,341	0	9,124	9,124	10,304	01/01/2032	2.C FE
682189-AS-4	ON SEMICONDUCTOR CORP	04/14/2026	Various	XXX	2,372,500	1,670,000	1,788,010	1,670,000	0	0	0	0	0	1,670,000	0	702,500	702,500	0	05/01/2027	3.B
682189-AU-9	ON SEMICONDUCTOR CORP	04/29/2026	Bank of America Securities	XXX	686,241	565,000	536,918	534,490	2,765	2,804	0	5,569	0	540,059	0	146,182	146,182	1,875	03/01/2029	3.B
683715-AC-0	OPEN TEXT CORP	04/14/2026	Various	XXX	29,960	31,000	27,545	29,228	0	220	0	220	0	29,448	0	512	512	794	02/15/2028	3.B FE
683715-AD-8	OPEN TEXT CORP	06/30/2026	Various	XXX	43,181	47,000	38,618	41,637	0	590	0	590	0	42,227	0	954	954	1,048	12/01/2029	3.B FE
685218-AE-9	ORANGE SA	06/24/2026	JEFFERIES & COMPANY, INC	XXX	663,883	675,000	674,366	0	0	35	0	35	0	674,400	0	(10,518)	(10,518)	14,428	01/13/2033	2.A FE
686688-AD-4	ORMAT TECHNOLOGIES INC	05/13/2026	Various	XXX	630,783	563,000	563,000	0	0	0	0	0	0	563,000	0	67,783	67,783	1,225	03/15/2031	3.C Z
69007T-AH-7	OUTFRONT MEDIA CAPITAL LLC	06/16/2026	Various	XXX	62,904	63,000	63,000	0	0	0	0	0	0	63,000	0	(96)	(96)	14	06/15/2034	4.A FE
690732-AF-9	ACCENDRA HEALTH INC	06/15/2026	CORPORATE REORGANIZATIONS	XXX	57,960	85,000	70,919	57,585	15,425	1,458	0	16,883	0	74,468	0	(16,508)	(16,508)	41,546	03/31/2029	5.C FE
690732-AG-7	ACCENDRA HEALTH INC	06/15/2026	CORPORATE REORGANIZATIONS	XXX	9,980	17,000	14,899	10,627	4,418	172	0	4,590	0	15,217	0	(5,237)	(5,237)	795	04/01/2030	5.C FE
690742-AK-7	OWENS CORNING	06/05/2026	Bank of America Securities	XXX	193,494	200,000	222,898	211,492	0	(1,143)	0	(1,143)	0	210,349	0	(16,855)	(16,855)	4,026	06/01/2030	2.A FE
69145L-AE-4	OXFORD FINANCE LLC	04/29/2026	Various	XXX	35,868	36,000	36,000	0	0	0	0	0	0	36,000	0	(132)	(132)	0	05/15/2031	3.C FE
69393G-AA-2	PLS GROUP LTD	04/15/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	228,480	224,000	224,000	0	0	0	0	0	0	224,000	0	4,480	4,480	0	05/01/2031	3.C FE
70202L-AD-4	PARSONS CORP	05/22/2026	Bank of America Securities	XXX	326,116	331,000	349,248	343,032	0	(1,486)	0	(1,486)	0	341,546	0	(15,430)	(15,430)	6,396	03/01/2029	2.C Z
70932M-AH-0	PENNYMAC FINANCIAL SERVICES INC	04/09/2026	Bank of America Securities	XXX	25,043	26,000	26,000	26,000	0	0	0	0	0	26,000	0	(958)	(958)	1,159	02/15/2034	3.C FE
709599-BM-5	PENSKE TRUCK LEASING CO LP	06/15/2026	Maturity @ 100.00	XXX	480,000	480,000	479,899	479,992	0	8	0	8	0	480,000	0	0	0	4,080	06/15/2026	2.B FE
71677K-AC-2	PETSMART LLC	04/13/2026	Bank of America Securities	XXX	3,053	3,000	3,000	3,000	0	0	0	0	0	3,000	0	53	53	148	09/15/2032	4.B FE
72382N-AA-4	PIONEER OPCO LLC	05/07/2026	Various	XXX	23,185	23,000	23,000	0	0	0	0	0	0	23,000	0	185	185	0	05/15/2033	4.B FE
72815L-AA-5	PLAYTIKA HOLDING CORP	06/23/2026	Various	XXX	51,475	58,000	46,835	51,650	0	819	0	819	0	52,469	0	(995)	(995)	1,875	03/15/2029	4.B FE
737446-AY-0	POST HOLDINGS INC	05/13/2026	JPMORGAN VPR FTP	XXX	7,938	8,000	8,000	8,000	0	0	0	0	0	8,000	0	(63)	(63)	215	03/15/2036	4.B FE
74165H-AC-2	PRIME HEALTHCARE SERVICES INC	04/24/2026	Various	XXX	15,570	15,000	15,000	15,000	0	0	0	0	0	15,000	0	570	570	905	09/01/2029	4.B FE
75513E-CX-7	RTX CORP	04/29/2026	MORGAN STANLEY CO	XXX	149,860	139,000	138,479	138,478	0	2	0	2	0	138,480	0	11,380	11,380	5,560	03/15/2054	2.A FE
756109-CT-9	REALTY INCOME CORP	04/14/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	292,764	290,000	285,458	285,717	0	102	0	102	0	285,819	0	6,945	6,945	7,431	04/15/2035	1.G FE
759916-AD-1	REPLIGEN CORP	04/01/2026	ISI GROUP INC	XXX	1,401,062	1,440,000	1,544,443	0	0	(5,886)	0	(5,886)	0	1,538,558	0	(137,495)	(137,495)	4,280	12/15/2028	3.B YE
77311W-AB-7	ROCKET COMPANIES INC	06/16/2026	Bank of America Securities	XXX	62,930	62,000	62,000	62,000	0	0	0	0	0	62,000	0	930	930	3,920	08/01/2033	3.A FE
77311W-AF-8	ROCKET COMPANIES INC	06/25/2026	MORGAN STANLEY CO	XXX	25,563	25,000	25,000	0	0	0	0	0	0	25,000	0	563	563	45	06/15/2034	3.A FE
77313L-AA-1	ROCKET MORTGAGE LLC	06/16/2026	Call @ 100.00	XXX	54,000	54,000	50,111	52,786	0	723	0	723	0	53,510	0	490	490	1,052	10/15/2026	3.A FE
77583A-AB-6	QXO BUILDING PRODUCTS INC	06/30/2026	JEFFERIES & COMPANY, INC	XXX	31,736	31,000	31,000	0	0	0	0	0	0	31,000	0	736	736	83	07/15/2034	4.B FE
78442P-GE-0	SLM CORP	05/15/2026	CORPORATE REORGANIZATIONS	XXX	279,828	281,000	267,570	274,256	2,600	1,804	0	4,404	0	278,660	0	1,168	1,168	4,708	11/02/2026	3.A FE
78454L-AN-0	SM ENERGY CO	05/27/2026	Call @ 100.00	XXX	40,000	40,000	40,100	40,000	0	0	0	0	0	40,000	0	0	0	1,920	09/15/2026	3.B FE
78454L-AZ-3	SM ENERGY CO	05/14/2026	JPMORGAN VPR FTP	XXX	31,233	31,000	31,000	0	0	0	0	0	0	31,000	0	233	233	377	04/15/2034	3.B FE
78573N-AM-4	SABRE GLBL INC	06/22/2026	Various	XXX	54,008	59,000	59,000	49,181	9,819	0	0	9,819	0	59,000	0	(4,993)	(4,993)	6,587	07/15/2030	4.C FE
79466L-AU-8	SALESFORCE INC	05/21/2026	Bank of America Securities	XXX	39,680	40,000	39,988	0	0	0	0	0	0	39,988	0	(308)	(308)	426	03/15/2036	1.F FE
80918T-AF-6	SCORPIO TANKERS INC	04/08/2026	Various	XXX	235,649	229,000	229,000	0	0	0	0	0	0	229,000	0	6,649	6,649	0	04/15/2031	3.C Z
80918T-AH-2	SCORPIO TANKERS INC	05/12/2026	MORGAN STANLEY CO	XXX	197,355	177,000	195,143	0	0	(10)	0	(10)	0	195,132	0	2,223	2,223	284	04/15/2031	3.C Z
81211K-AZ-3	SEALED AIR CORP	04/06/2026	Call @ 100.00	XXX	310,000	310,000	310,000	310,000	0	0	0	0	0	310,000	0	0	0	2,357	10/15/2026	2.C FE
81212T-AC-2	SEALED AIR CORP	04/06/2026	Call @ 105.82	XXX	202,108	191,000	193,210	123,000	0	(29)	0	(29)	0	193,182	0	8,926	8,926	6,894	07/15/2032	3.B FE
82453A-AB-3	SHIFT4 PAYMENTS LLC	04/21/2026	MORGAN STANLEY CO	XXX	46,173	46,000	46,000	46,000	0	0	0	0	0	46,000	0	173	173	2,130	08/15/2032	3.C FE
82966B-AA-3	SIRIUS XM RADIO LLC	06/11/2026	Various	XXX	79,151	80,000	80,000	0	0	0	0	0	0	80,000	0	(849)	(849)	1,054	04/15/2032	3.C FE
82982T-AA-4	SITIME CORP	05/22/2026	WELLS FARGO SECURITIES	XXX	174,159	162,000	162,000	0	0	0	0	0	0	162,000	0	12,159	12,159	0	06/15/2031	3.C Z

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 Desig. Modifier and SVO Administrative Symbol
830867-AB-3	SKYMILES IP LTD	04/20/2026	Paydown	XXX	57,917	57,917	57,795	57,841	0	8	0	8	0	57,849	0	68	68	1,376	10/20/2028	2.A FE
83304A-AL-0	SNAP INC	04/14/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	16,724	17,000	17,000	17,000	0	0	0	0	0	17,000	0	(276)	(276)	727	03/01/2033	4.A FE
83419Y-AA-4	SOLARIS ENERGY INFRASTRUCTURE LLC	05/06/2026	WELLS FARGO SECURITIES	XXX	2,023	2,000	2,000	0	0	0	0	0	0	2,000	0	23	23	0	05/15/2031	3.C FE
834423-AF-2	SYENSQO FINANCE (AMERICA) LLC	05/04/2026	Bank of America Securities	XXX	203,518	200,000	200,626	200,553	0	(18)	0	(18)	0	200,536	0	2,982	2,982	4,908	06/04/2034	2.B FE
852234-AU-7	BLOCK INC	05/08/2026	Bank of America Securities	XXX	32,160	32,000	31,865	26,000	0	2	0	2	0	31,867	0	293	293	1,226	08/15/2033	3.A FE
853191-AC-8	STANDARD BUILDING SOLUTIONS INC	06/11/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	44,325	45,000	45,190	45,184	0	(8)	0	(8)	0	45,176	0	(851)	(851)	2,500	08/01/2033	3.B FE
86083A-AA-4	STINGRAY COMPUTE LLC	06/08/2026	MORGAN STANLEY CO	XXX	18,023	18,000	17,955	0	0	0	0	0	0	17,955	0	68	68	0	06/15/2031	3.C FE
86765K-AF-6	SUNOCO LP	06/12/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	39,850	40,000	40,000	40,000	0	0	0	0	0	40,000	0	(150)	(150)	1,669	03/15/2031	3.A FE
86765K-AG-4	SUNOCO LP	04/08/2026	JPMORGAN VPR FTP	XXX	130,018	131,000	131,666	57,855	145	(5)	0	140	0	131,661	0	(1,643)	(1,643)	4,297	03/15/2034	3.A FE
87191J-AB-0	SYNERGY INFRASTRUCTURE HOLDINGS LLC	06/17/2026	Bank of America Securities	XXX	4,025	4,000	4,000	0	0	0	0	0	0	4,000	0	25	25	0	07/15/2034	4.C FE
87422V-AK-4	TALEN ENERGY SUPPLY LLC	04/21/2026	Bank of America Securities	XXX	61,692	59,000	62,540	62,271	0	(534)	0	(534)	0	61,737	0	(45)	(45)	1,993	06/01/2030	3.A FE
87927V-AM-0	TELECOM ITALIA CAPITAL SA	05/05/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	126,945	124,000	131,705	127,343	1,999	(166)	0	1,833	0	129,176	0	(2,231)	(2,231)	4,464	09/30/2034	3.B FE
879369-AF-3	TELEFLEX INC	06/11/2026	Call @ 100.00	XXX	198,000	198,000	191,890	193,437	0	1,069	0	1,069	0	194,506	0	3,494	3,494	5,367	11/15/2027	3.B FE
879369-AH-9	TELEFLEX INC	06/08/2026	GOLDMAN	XXX	26,033	26,000	26,000	0	0	0	0	0	0	26,000	0	33	33	0	01/15/2032	3.B FE
893647-CB-1	TRANSDIGM INC	06/30/2026	Various	XXX	129,647	130,000	130,158	0	0	(3)	0	(3)	0	130,154	0	(507)	(507)	2,102	07/31/2034	4.C FE
902252-AE-5	TYLER TECHNOLOGIES INC	05/20/2026	Various	XXX	467,883	459,000	459,000	0	0	0	0	0	0	459,000	0	8,883	8,883	20	07/15/2031	2.C Z
902494-BK-8	TYSON FOODS INC	05/14/2026	SCOTIA CAPITAL (USA) INC./NOVAAGENCY	XXX	174,353	175,000	172,205	172,709	0	249	0	249	0	172,958	0	1,394	1,394	5,371	03/01/2029	2.B FE
90279X-AA-0	UKG INC	06/12/2026	Various	XXX	126,433	130,000	133,568	91,461	240	(181)	0	59	0	133,374	0	(6,942)	(6,942)	6,693	02/01/2031	4.B FE
90353T-AM-2	UBER TECHNOLOGIES INC	04/01/2026	Bank of America Securities	XXX	1,048,101	870,000	1,068,708	1,007,956	0	(11,788)	0	(11,788)	0	996,168	0	51,933	51,933	2,559	12/01/2028	2.A FE
90353T-AR-1	UBER TECHNOLOGIES INC	05/13/2026	CITIGROUP GLOBAL MARKETS INC	XXX	91,188	71,000	71,000	71,000	0	0	0	0	0	71,000	0	20,188	20,188	0	05/15/2028	2.A
904311-AD-9	UNDER ARMOUR INC	04/01/2026	JPMORGAN VPR FTP	XXX	2,028	2,000	2,000	2,000	0	0	0	0	0	2,000	0	28	28	112	07/15/2030	4.B FE
914906-AY-8	UNIVISION COMMUNICATIONS INC	04/24/2026	CORPORATE REORGANIZATIONS	XXX	87,297	89,000	91,283	90,986	5	(355)	0	(350)	0	90,636	0	(3,339)	(3,339)	9,375	08/15/2028	4.B FE
914906-BB-7	UNIVISION COMMUNICATIONS INC	06/24/2026	Various	XXX	79,668	80,000	80,000	0	0	0	0	0	0	80,000	0	(333)	(333)	839	04/15/2033	4.B FE
91836L-AC-6	VSP OPTICAL GROUP INC	05/15/2026	Bank of America Securities	XXX	298,412	300,000	298,896	0	0	1	0	1	0	298,897	0	(485)	(485)	141	06/01/2036	2.B FE
91889F-AC-5	VALARIS LTD	06/10/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	23,920	23,000	23,000	23,000	0	0	0	0	0	23,000	0	920	920	1,183	04/30/2030	4.A FE
92277G-AZ-0	VENTAS REALTY LP	05/12/2026	Various	XXX	12,689,978	7,928,000	8,148,013	7,995,933	0	(55,005)	0	(55,005)	0	7,940,928	0	4,749,051	4,749,051	125,545	06/01/2026	2.A FE
92332Y-AA-9	VENTURE GLOBAL LNG INC	06/08/2026	Call @ 102.03	XXX	12,244	12,000	12,270	0	0	(33)	0	(33)	0	12,237	0	7	7	515	06/01/2028	3.B FE
92332Y-AH-4	VENTURE GLOBAL LNG INC	06/10/2026	JP MORGAN SECS INC., - FIXED INCOME	XXX	29,963	30,000	30,000	0	0	0	0	0	0	30,000	0	(38)	(38)	0	06/15/2036	4.A FE
92339L-AA-0	VERITIV OPERATING CO	06/15/2026	WELLS FARGO SECURITIES	XXX	19,048	19,000	20,000	0	0	(13)	0	(13)	0	19,987	0	(940)	(940)	1,086	11/30/2030	4.B FE
95041A-AB-4	WELLTOWER OP LLC	04/01/2026	BNY/MIZUHO SECURITIES USA INC	XXX	1,589,852	760,000	776,034	767,932	0	(821)	0	(821)	0	767,111	0	822,742	822,742	7,954	05/15/2028	1.G FE
95081Q-AU-8	WESCO DISTRIBUTION INC	05/12/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	17,865	18,000	18,000	0	0	0	0	0	0	18,000	0	(135)	(135)	209	04/15/2034	3.B FE
958254-AF-1	WESTERN MIDSTREAM OPERATING LP	03/27/2026	Call @ 100.00	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	2,441	07/01/2026	2.C FE
958254-AK-0	WESTERN MIDSTREAM OPERATING LP	04/16/2026	BONY/TORONTO DOMINION SECURITI	XXX	161,066	160,000	159,709	159,911	0	9	0	9	0	159,920	0	1,146	1,146	5,109	08/15/2028	2.C FE
963320-BE-5	WHIRLPOOL CORP	06/16/2026	Various	XXX	46,373	52,000	50,290	0	0	43	0	43	0	50,333	0	(3,960)	(3,960)	1,596	06/15/2033	4.A FE
96926J-AG-2	WILLIAM CARTER CO	04/22/2026	JEFFERIES & COMPANY, INC	XXX	9,293	9,000	9,000	9,000	0	0	0	0	0	9,000	0	293	293	295	02/15/2031	3.C FE
970646-AA-3	WILLIS LEASE FINANCE CORP	06/18/2026	NOMURA SECURITIES INTL INC	XXX	818,941	822,000	822,000	0	0	0	0	0	0	822,000	0	(3,059)	(3,059)	1,186	05/15/2031	4.B Z
97717P-AL-8	WISDOMTREE INC	05/15/2026	Various	XXX	345,450	291,000	291,000	0	0	0	0	0	0	291,000	0	54,450	54,450	1,443	10/01/2031	3.B Z
98919V-AC-9	ZAYO GROUP HOLDINGS INC	05/04/2026	Various	XXX	88,868	88,868	107,004	58,055	20,877	(1,189)	0	19,688	0	104,720	0	(15,852)	(15,852)	3,047	03/09/2030	4.C FE
98978V-AY-9	ZOETIS INC	05/14/2026	Various	XXX	1,058,578	1,149,000	1,156,718	1,156,633	0	(769)	0	(769)	0	1,155,864	0	(97,285)	(97,285)	1,124	06/15/2029	2.A FE
G01719-AP-1	ALIBABA GROUP HOLDING LTD	06/26/2026	JEFFERIES & COMPANY, INC	XXX	2,419,108	2,735,000	3,057,545	0	0	(322,545)	0	(322,545)	0	2,735,000	0	(315,893)	(315,893)	0	09/15/2032	1.E FE
0089999999 - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					82,732,922	72,322,245	73,754,609	50,535,333	169,057	(444,634)	0	(275,577)	0	72,937,447	0	9,816,296	9,816,296	1,088,617	XXX	XXX
Issuer Credit Obligations - Mandatory Convertible Bonds (Unaffiliated)																				
67000B-20-3	NOVANTA INC	05/20/2026	Various	XXX	898,295	14,904	787,412	366,352	0	16,852	0	16,852	0	786,567	0	111,728	111,728	10,765	11/01/2028	3.B Z
842587-84-2	SOUTHERN CO	06/04/2026	BARCLAYS CAPITAL INC./LE	XXX	124,708	2,500	124,078	123,392	0	823	0	823	0	124,215	0	493	493	3,191	12/15/2028	2.B FE
0109999999 - Issuer Credit Obligations - Mandatory Convertible Bonds (Unaffiliated)					1,023,002	17,404	911,490	489,744	0	17,675	0	17,675	0	910,781	0	112,221	112,221	13,956	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)																				
25265L-AA-8	DNFRA 2021-1 A - ABS	05/29/2026	MITSUBISHI UFJ SECURITIES	XXX	972,868	990,000	990,000	990,000	0	0	0	0	0	990,000	0	(17,132)	(17,132)	7,792	04/15/2049	1.F FE
78403D-AT-7	SBATOW 2021-1 C - ABS	06/08/2026	DEUTSCHE BANK SECURITIES INC.	XXX	429,389	435,000	435,000	435,000	0	0	0	0	0	435,000	0	(5,612)	(5,612)	3,429	05/15/2051	1.F FE
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS	05/01/2026	Paydown	XXX	2,425	2,425	2,425	2,425	0	0	0	0	0	2,425	0	0	0	33	11/01/2033	1.E FE
0129999999 - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					1,404,682	1,427,425	1,427,425	1,427,425	0	0	0	0	0	1,427,425	0	(22,743)	(22,743)	11,254	XXX	XXX
0489999999 - Subtotal - Issuer Credit Obligations (Unaffiliated)					92,800,203	81,441,020	83,725,682	58,726,807	169,057	(424,145)	0	(255,088)	0	82,927,236	0	9,893,788	9,893,788	1,270,608	XXX	XXX
0509999997 - Subtotals - Issuer Credit Obligations - Part 4					92,800,203	81,441,020	83,725,682	58,726,807	169,057	(424,145)	0	(255,088)	0	82,927,236	0	9,893,788	9,893,788	1,270,608	XXX	XXX
0509999999 - Subtotals - Issuer Credit Obligations					92,800,203	81,441,020	83,725,682	58,726,807	169,057	(424,145)	0	(255,088)	0	82,927,236	0	9,893,788	9,893,788	1,270,608	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
36179W-G5-1	G2 MA7420 - RMBS	06/01/2026	Paydown	XXX	11,119	11,119	10,122	10,119	0	4	0	4	0	10,123	0	996	996	160	06/20/2051	1.A
36179W-MK-1	G2 MA7562 - RMBS	06/01/2026	Paydown	XXX	40,660	40,660	42,452	41,915	0	(29)	0	(29)	0	41,886	0	(1,226)	(1,226)	438	09/20/2036	1.A
36179W-QB-7	G2 MA7650 - RMBS	06/01/2026	Paydown	XXX	4,437	4,437	3,870	0	0	(3)	0	(3)	0	3,866	0	571	571	11	10/20/2051	1.A
36179X-BQ-8	G2 MA8147 - RMBS	06/01/2026	Paydown	XXX	19,155	19,155	16,380	16,371	0	13	0	13	0	16,384	0	2,771	2,771	209	07/20/2052	1.A
36179X-DB-9	G2 MA8198 - RMBS	06/01/2026	Paydown	XXX	19,075	19,075	17,167	17,159	0	8	0	8	0	17,167	0	1,908	1,908	243	08/20/2052	1.A
36179X-FD-3	G2 MA8264 - RMBS	06/01/2026	Paydown	XXX	10,009	10,009	8,425	8,429	0	7	0	7	0	8,436	0	1,573	1,573	105	09/20/2052	1.A
36179X-LC-8	G2 MA8423 - RMBS	06/01/2026	Paydown	XXX	10,909	10,909	9,289	9,292	0	7	0	7	0	9,299	0	1,609	1,609	113	11/20/2052	1.A
36179X-NB-8	G2 MA8486 - RMBS	06/01/2026	Paydown	XXX	8,870	8,870	7,994	7,990	0	4	0	4	0	7,994	0	875	875	115	12/20/2052	1.A
36179X-VM-5	G2 MA8720 - RMBS	06/01/2026	Paydown	XXX	31,506	31,506	26,386	26,427	0	24	0	24	0	26,451	0	5,055	5,055	327	03/20/2053	1.A
36179Y-AL-8	G2 MA9011 - RMBS	06/01/2026	Paydown	XXX	4,097	4,097	3,405	3,409	0	3	0	3	0	3,412	0	685	685	41	07/20/2053	1.A
36179Y-MF-8	G2 MA9358 - RMBS	06/01/2026	Paydown	XXX	27,989	27,989	25,024	25,050	0	14	0	14	0	25,064	0	2,925	2,925	404	12/20/2053	1.A
36179Y-PC-2	G2 MA9419 - RMBS	06/01/2026	Paydown	XXX	35,094	35,094	31,245	31,288	0	17	0	17	0	31,305	0	3,789	3,789	501	01/20/2054	1.A
36179Y-RC-0	G2 MA9483 - RMBS	06/01/2026	Paydown	XXX	10,652	10,652	9,331	9,342	0	7	0	7	0	9,349	0	1,303	1,303	147	02/20/2054	1.A
3617FU-QN-8	G2 CP4961 - RMBS	06/01/2026	Paydown	XXX	11,552	11,552	11,967	11,897	0	0	0	0	0	11,897	0	(345)	(345)	215	08/20/2062	1.A
3618AG-A3-3	G2 CR1826 - RMBS	06/01/2026	Paydown	XXX	175	175	180	179	0	0	0	0	0	179	0	(3)	(3)	5	01/20/2053	1.A
36201U-A4-6	GN 593227 - RMBS	06/01/2026	Paydown	XXX	2,441	2,441	2,795	2,622	0	(4)	0	(4)	0	2,618	0	(177)	(177)	66	09/15/2032	1.A
36202C-QX-4	G2 002270 - RMBS	06/01/2026	Paydown	XXX	74	73	73	73	0	0	0	0	0	73	0	0	0	2	08/20/2026	1.A
36202C-RY-1	G2 002303 - RMBS	06/01/2026	Paydown	XXX	150	150	150	150	0	0	0	0	0	150	0	1	1	4	10/20/2026	1.A
36202C-SK-0	G2 002322 - RMBS	06/01/2026	Paydown	XXX	196	196	196	195	0	0	0	0	0	195	0	1	1	6	11/20/2026	1.A
36202C-UB-7	G2 002378 - RMBS	06/01/2026	Paydown	XXX	69	69	69	69	0	0	0	0	0	69	0	0	0	2	02/20/2027	1.A
36202E-7M-5	G2 004500 - RMBS	06/01/2026	Paydown	XXX	1,685	1,685	2,002	1,871	0	(7)	0	(7)	0	1,865	0	(180)	(180)	48	05/20/2039	1.A
36202F-4C-7	G2 005319 - RMBS	06/01/2026	Paydown	XXX	313	313	358	333	0	(1)	0	(1)	0	333	0	(19)	(19)	9	01/20/2042	1.A
36202F-M8-6	G2 004883 - RMBS	06/01/2026	Paydown	XXX	587	587	607	602	0	0	0	0	0	602	0	(15)	(15)	11	12/20/2040	1.A
36207R-F3-4	GN 439486 - RMBS	06/01/2026	Paydown	XXX	624	624	624	622	0	0	0	0	0	622	0	2	2	20	01/15/2027	1.A
36210F-E4-4	GN 490755 - RMBS	06/01/2026	Paydown	XXX	1,954	1,953	1,917	1,943	0	0	0	0	0	1,943	0	10	10	53	11/15/2028	1.A
36213M-3K-2	GN 558902 - RMBS	06/01/2026	Paydown	XXX	323	323	367	341	0	(1)	0	(1)	0	340	0	(17)	(17)	9	09/15/2032	1.A
36213R-HQ-3	G2 561939 - RMBS	06/01/2026	Paydown	XXX	15,002	15,002	17,098	16,026	0	(49)	0	(49)	0	15,977	0	(975)	(975)	340	12/20/2031	1.A
36225B-UV-8	GN 781496 - RMBS	06/01/2026	Paydown	XXX	3,587	3,587	4,125	3,823	0	(8)	0	(8)	0	3,814	0	(227)	(227)	99	09/15/2032	1.A
3622A2-S8-6	GN 784143 - RMBS	06/01/2026	Paydown	XXX	31,676	31,676	33,411	33,122	0	(25)	0	(25)	0	33,097	0	(1,421)	(1,421)	705	12/15/2040	1.A
36241L-MK-9	GN 783062 - RMBS	06/01/2026	Paydown	XXX	1,323	1,323	1,535	1,372	0	(3)	0	(3)	0	1,369	0	(47)	(47)	41	12/15/2034	1.A
36241L-ML-7	GN 783063 - RMBS	06/01/2026	Paydown	XXX	1,711	1,711	2,072	1,825	0	(5)	0	(5)	0	1,820	0	(108)	(108)	59	07/15/2032	1.A
36295P-L8-3	GN 676351 - RMBS	06/01/2026	Paydown	XXX	1,721	1,721	1,983	1,908	0	(2)	0	(2)	0	1,907	0	(185)	(185)	54	10/15/2037	1.A
36295P-UZ-3	GN 676600 - RMBS	06/01/2026	Paydown	XXX	100	100	111	108	0	0	0	0	0	108	0	(7)	(7)	3	11/15/2037	1.A
36295U-6B-2	GN 681366 - RMBS	06/01/2026	Paydown	XXX	542	542	538	539	0	0	0	0	0	539	0	3	3	12	06/15/2038	1.A
36296B-7A-4	GN 686789 - RMBS	06/01/2026	Paydown	XXX	1,566	1,566	1,563	1,561	0	0	0	0	0	1,561	0	4	4	36	06/15/2038	1.A
38374D-5M-7	GNR 2008-031 PC - CMO/RMBS	06/01/2026	Paydown	XXX	28,236	28,236	28,024	26,957	0	26	0	26	0	26,983	0	1,252	1,252	659	04/20/2038	1.A
38374J-Y9-1	GNR 2004-102 DY - CMO/RMBS	06/01/2026	Paydown	XXX	28,078	28,078	28,008	28,030	0	(1)	0	(1)	0	28,029	0	49	49	638	11/20/2034	1.A
38374N-GP-6	GNR 2006-027 QD - CMO/RMBS	06/01/2026	Paydown	XXX	18,471	18,471	19,763	19,512	0	(31)	0	(31)	0	19,481	0	(1,010)	(1,010)	464	06/20/2036	1.A
38375K-D2-5	GNR 2007-044 PH - CMO/RMBS	06/01/2026	Paydown	XXX	9,092	9,092	10,096	9,532	0	(11)	0	(11)	0	9,521	0	(429)	(429)	223	07/20/2037	1.A
38376P-4G-2	GNR 2009-127 PB - CMO/RMBS	06/01/2026	Paydown	XXX	108,786	108,786	108,446	108,531	0	(1)	0	(1)	0	108,531	0	255	255	2,238	12/20/2039	1.A
38378C-CR-6	GNR 2011-169 BE - CMO/RMBS	06/01/2026	Paydown	XXX	3,776	3,776	4,211	3,992	0	(7)	0	(7)	0	3,985	0	(209)	(209)	102	04/20/2037	1.A
38378M-BF-1	GNR 2013-023 W - CMO/RMBS	06/01/2026	Paydown	XXX	31,536	31,536	33,538	33,128	0	(60)	0	(60)	0	33,068	0	(1,532)	(1,532)	838	02/20/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	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 Desig. Modifier and SVO Administrative Symbol
38378T-UN-8	GNR 2013-093 BA - CMO/RMBS	06/01/2026	Paydown	XXX	15,571	15,571	18,117	17,633	0	(45)	0	(45)	0	17,588	0	(2,018)	(2,018)	353	04/16/2039	1.A
38379B-DE-5	GNR 2014-056 W - CMO/RMBS	06/01/2026	Paydown	XXX	7,761	7,761	9,219	8,989	0	(40)	0	(40)	0	8,949	0	(1,188)	(1,188)	218	10/20/2038	1.A
38379E-HD-7	GNR 2014-118 JM - CMO/RMBS	06/01/2026	Paydown	XXX	10,117	10,117	11,951	11,185	0	(46)	0	(46)	0	11,138	0	(1,021)	(1,021)	283	12/20/2033	1.A
38379G-XA-0	GNR 2014-158 W - CMO/RMBS	06/01/2026	Paydown	XXX	7,592	7,592	8,833	8,234	0	(21)	0	(21)	0	8,213	0	(621)	(621)	224	07/20/2044	1.A
38379P-U7-0	GNR 2015-091 WA - CMO/RMBS	06/01/2026	Paydown	XXX	11,653	11,653	12,640	12,479	0	(19)	0	(19)	0	12,460	0	(807)	(807)	302	12/20/2040	1.A
38379X-H6-0	GNR 2016-099 JA - CMO/RMBS	06/01/2026	Paydown	XXX	8,729	8,729	9,900	9,793	0	(21)	0	(21)	0	9,771	0	(1,042)	(1,042)	188	11/15/2045	1.A
3837H2-7G-8	GNR 2008-063 PE - CMO/RMBS	06/01/2026	Paydown	XXX	2,868	2,868	3,082	3,061	0	(4)	0	(4)	0	3,056	0	(189)	(189)	67	07/20/2038	1.A
38380K-HZ-1	GNR 2017-164 WA - CMO/RMBS	06/01/2026	Paydown	XXX	4,472	4,472	4,966	4,947	0	(32)	0	(32)	0	4,915	0	(442)	(442)	115	11/20/2032	1.A
38380W-YW-3	GNR 2018-076 DA - CMO/RMBS	06/01/2026	Paydown	XXX	1,097	1,097	1,240	1,342	0	1	0	1	0	1,342	0	(245)	(245)	27	05/20/2048	1.A
38381A-G3-4	GNR 2018-160 DA - CMO/RMBS	06/01/2026	Paydown	XXX	7,043	7,043	8,175	8,762	0	8	0	8	0	8,770	0	(1,727)	(1,727)	205	11/20/2048	1.A
38381R-PL-7	GNR 2019-023 A - CMO/RMBS	06/01/2026	Paydown	XXX	4,559	4,559	5,225	5,532	0	0	0	0	0	5,532	0	(973)	(973)	127	10/20/2048	1.A
38382K-W2-5	GNR 2020-165 BQ - CMO/RMBS	06/01/2026	Paydown	XXX	3,063	3,063	3,632	3,671	0	(2)	0	(2)	0	3,669	0	(606)	(606)	63	11/20/2050	1.A
38382L-ES-6	GNR 2020-164 GD - CMO/RMBS	06/01/2026	Paydown	XXX	2,513	2,513	2,977	2,981	0	(1)	0	(1)	0	2,980	0	(467)	(467)	52	11/20/2050	1.A
38382L-QA-2	GNR 2020-166 WA - CMO/RMBS	06/01/2026	Paydown	XXX	3,631	3,631	4,208	4,265	0	(11)	0	(11)	0	4,254	0	(622)	(622)	77	11/16/2050	1.A
38382Q-LG-3	GNR 2021-064 WB - CMO/RMBS	06/01/2026	Paydown	XXX	11,610	11,610	13,446	13,344	0	(13)	0	(13)	0	13,331	0	(1,721)	(1,721)	197	04/20/2051	1.A
38382Q-RJ-1	GNR 2021-083 KN - CMO/RMBS	06/01/2026	Paydown	XXX	8,864	8,864	10,424	10,615	0	1	0	1	0	10,616	0	(1,752)	(1,752)	214	05/20/2051	1.A
38382R-H5-0	GNR 2021-073 YB - CMO/RMBS	06/01/2026	Paydown	XXX	9,607	9,607	7,567	7,566	0	4	0	4	0	7,570	0	2,038	2,038	50	04/20/2051	1.A
38382R-PP-7	GNR 2021-059 NA - CMO/RMBS	06/01/2026	Paydown	XXX	28,248	28,248	21,535	21,527	0	11	0	11	0	21,537	0	6,711	6,711	148	04/20/2051	1.A
38382R-SX-7	GNR 2021-069 BP - CMO/RMBS	06/01/2026	Paydown	XXX	22,615	22,615	16,855	16,837	0	15	0	15	0	16,852	0	5,763	5,763	118	04/20/2051	1.A
38382R-W3-8	GNR 2021-067 PC - CMO/RMBS	06/01/2026	Paydown	XXX	5,839	5,839	4,607	4,600	0	4	0	4	0	4,605	0	1,234	1,234	31	02/20/2051	1.A
38382T-RD-8	GNR 2021-081 MA - CMO/RMBS	06/01/2026	Paydown	XXX	5,119	5,119	3,871	0	0	(4)	0	(4)	0	3,867	0	1,252	1,252	9	05/20/2051	1.A
38382V-EL-9	GNR 2021-097 UA - CMO/RMBS	06/01/2026	Paydown	XXX	12,817	12,817	9,370	9,360	0	9	0	9	0	9,369	0	3,448	3,448	54	06/20/2051	1.A
38383D-Y6-9	GNR 2021-215 KA - CMO/RMBS	06/01/2026	Paydown	XXX	13,527	13,527	11,874	11,871	0	6	0	6	0	11,878	0	1,649	1,649	144	10/20/2049	1.A
38383F-R6-2	GNR 2022-009 GA - CMO/RMBS	06/01/2026	Paydown	XXX	10,745	10,745	8,723	8,704	0	1	0	1	0	8,706	0	2,039	2,039	89	01/20/2052	1.A
911760-PP-5	VENDE 2001-1 1A - CMO/RMBS	06/01/2026	Paydown	XXX	1,301	1,301	1,371	1,184	0	(11)	0	(11)	0	1,173	0	128	128	35	09/15/2028	1.A
911760-RB-4	VENDE 2001-3 Z - CMO/RMBS	06/01/2026	Paydown	XXX	9,257	9,257	10,673	8,944	0	(74)	0	(74)	0	8,870	0	387	387	246	05/15/2031	1.A
1019999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					769,132	769,132	751,397	735,078	0	(397)	0	(397)	0	742,422	0	26,710	26,710	13,411	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)																				
38378N-6B-4	GNR 2014-077 DA - CMBS	06/01/2026	Paydown	XXX	5,635	5,635	5,644	5,628	0	0	0	0	0	5,628	0	7	7	92	12/16/2047	1.A
1029999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					5,635	5,635	5,644	5,628	0	0	0	0	0	5,628	0	7	7	92	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)																				
31283Y-LB-2	FH P20423 - RMBS	06/01/2026	Paydown	XXX	4,574	4,574	5,135	4,925	0	(17)	0	(17)	0	4,908	0	(333)	(333)	124	04/01/2034	1.A
3128CD-4C-5	FH P58019 - RMBS	06/01/2026	Paydown	XXX	1,332	1,332	1,508	1,434	0	(2)	0	(2)	0	1,432	0	(100)	(100)	42	12/01/2036	1.A
3128CE-KP-6	FH P58402 - RMBS	06/01/2026	Paydown	XXX	7,504	7,504	8,739	8,544	0	(30)	0	(30)	0	8,514	0	(1,010)	(1,010)	236	02/01/2037	1.A
3128K2-FK-0	FH A41970 - RMBS	06/01/2026	Paydown	XXX	365	365	370	368	0	0	0	0	0	368	0	(3)	(3)	9	01/01/2036	1.A
3128KA-4A-6	FH A49817 - RMBS	06/01/2026	Paydown	XXX	1,422	1,422	1,417	1,418	0	0	0	0	0	1,418	0	5	5	36	06/01/2036	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	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
CUSIP Identi-fication	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	
3128KA-U4-1	FH A49603 - RMBS	06/01/2026	Paydown	XXX	3,911	3,911	3,875	3,885	0	0	0	0	0	3,885	0	26	26	98	06/01/2036	1.A
3128KD-Z6-5	FH A51665 - RMBS	06/01/2026	Paydown	XXX	1,399	1,399	1,398	1,398	0	0	0	0	0	1,397	0	1	1	35	09/01/2036	1.A
3128KT-E2-2	FH A62853 - RMBS	06/01/2026	Paydown	XXX	1,050	1,050	1,038	1,041	0	0	0	0	0	1,041	0	9	9	26	07/01/2037	1.A
3128KY-S4-2	FH A67739 - RMBS	06/01/2026	Paydown	XXX	1,431	1,431	1,428	1,427	0	0	0	0	0	1,427	0	3	3	36	04/01/2037	1.A
3128LX-QR-4	FH G02264 - RMBS	06/01/2026	Paydown	XXX	2,667	2,667	2,639	2,646	0	0	0	0	0	2,647	0	20	20	67	07/01/2036	1.A
3128M5-WP-1	FH G03954 - RMBS	06/01/2026	Paydown	XXX	297	297	318	312	0	0	0	0	0	312	0	(15)	(15)	7	02/01/2038	1.A
3128MJ-4R-8	FH G08831 - RMBS	06/01/2026	Paydown	XXX	8,251	8,251	8,416	8,375	0	(1)	0	(1)	0	8,374	0	(124)	(124)	133	08/01/2048	1.A
3128MJ-4V-9	FH G08835 - RMBS	06/01/2026	Paydown	XXX	7,885	7,885	7,757	7,781	0	1	0	1	0	7,782	0	103	103	117	09/01/2048	1.A
3128MJ-4W-7	FH G08836 - RMBS	06/01/2026	Paydown	XXX	4,378	4,378	4,364	4,366	0	0	0	0	0	4,366	0	12	12	73	09/01/2048	1.A
31297U-BV-1	FH A38152 - RMBS	06/01/2026	Paydown	XXX	11,547	11,547	11,475	11,506	0	0	0	0	0	11,506	0	41	41	263	10/01/2035	1.A
31297V-DD-7	FH A39100 - RMBS	06/01/2026	Paydown	XXX	1,403	1,403	1,403	1,403	0	0	0	0	0	1,403	0	0	0	32	10/01/2035	1.A
31297V-JH-2	FH A39264 - RMBS	06/01/2026	Paydown	XXX	1,006	1,006	997	1,001	0	0	0	0	0	1,001	0	5	5	23	11/01/2035	1.A
3132AD-XW-3	FH ZT1593 - RMBS	06/01/2026	Paydown	XXX	4,638	4,638	4,754	4,729	0	(1)	0	(1)	0	4,729	0	(91)	(91)	61	01/01/2049	1.A
3132DM-4H-5	FH SD0824 - RMBS	06/01/2026	Paydown	XXX	60,633	60,633	48,838	49,191	0	63	0	63	0	49,254	0	11,379	11,379	650	01/01/2052	1.A
3132DM-YZ-2	FH SD0728 - RMBS	06/01/2026	Paydown	XXX	36,618	36,618	30,885	31,055	0	31	0	31	0	31,085	0	5,532	5,532	381	10/01/2051	1.A
3132DN-MV-2	FH SD1272 - RMBS	06/01/2026	Paydown	XXX	36,982	36,982	37,176	37,150	0	(1)	0	(1)	0	37,149	0	(167)	(167)	698	07/01/2052	1.A
3132DN-QM-8	FH SD1360 - RMBS	06/01/2026	Paydown	XXX	6,567	6,567	6,435	6,441	0	0	0	0	0	6,441	0	126	126	157	07/01/2052	1.A
3132DP-6B-9	FH SD2666 - RMBS	06/01/2026	Paydown	XXX	63,175	63,175	62,457	62,467	0	2	0	2	0	62,468	0	706	706	1,174	03/01/2053	1.A
3132DP-BM-9	FH SD1844 - RMBS	06/01/2026	Paydown	XXX	47,364	47,364	40,155	40,316	0	37	0	37	0	40,353	0	7,011	7,011	619	06/01/2052	1.A
3132DP-S2-5	FH SD2337 - RMBS	06/01/2026	Paydown	XXX	48,000	48,000	46,860	46,908	0	2	0	2	0	46,911	0	1,089	1,089	1,078	09/01/2052	1.A
3132DQ-GL-4	FH SD2903 - RMBS	06/01/2026	Paydown	XXX	96,780	96,780	74,551	75,293	0	132	0	132	0	75,425	0	21,355	21,355	806	03/01/2051	1.A
3132DQ-HA-7	FH SD2925 - RMBS	06/01/2026	Paydown	XXX	86,857	86,857	74,945	75,362	0	53	0	53	0	75,415	0	11,442	11,442	1,278	08/01/2052	1.A
3132DQ-ZV-1	FH SD3456 - RMBS	06/01/2026	Paydown	XXX	104,741	104,741	94,357	94,761	0	40	0	40	0	94,801	0	9,940	9,940	1,672	10/01/2052	1.A
3132DV-4V-4	FH SD8036 - RMBS	06/01/2026	Paydown	XXX	10,090	10,090	10,233	10,185	0	(1)	0	(1)	0	10,185	0	(95)	(95)	127	01/01/2050	1.A
3132DV-6K-6	FH SD8074 - RMBS	06/01/2026	Paydown	XXX	22,719	22,719	23,921	23,572	0	(6)	0	(6)	0	23,566	0	(848)	(848)	282	07/01/2050	1.A
3132DV-L5-2	FH SD7548 - RMBS	06/01/2026	Paydown	XXX	15,055	15,055	12,534	12,593	0	14	0	14	0	12,607	0	2,448	2,448	157	11/01/2051	1.A
3132DV-MB-8	FH SD7554 - RMBS	06/01/2026	Paydown	XXX	20,897	20,897	17,374	17,453	0	18	0	18	0	17,472	0	3,425	3,425	216	04/01/2052	1.A
3132DW-A5-2	FH SD8128 - RMBS	06/01/2026	Paydown	XXX	82,330	82,330	67,054	67,953	0	95	0	95	0	68,048	0	14,281	14,281	693	02/01/2051	1.A
3132DW-AF-0	FH SD8106 - RMBS	06/01/2026	Paydown	XXX	81,049	81,049	66,080	66,912	0	92	0	92	0	67,004	0	14,045	14,045	680	11/01/2050	1.A
3132DW-AW-3	FH SD8121 - RMBS	06/01/2026	Paydown	XXX	32,054	32,054	25,771	25,980	0	38	0	38	0	26,018	0	6,036	6,036	268	01/01/2051	1.A
3132DW-BB-8	FH SD8134 - RMBS	06/01/2026	Paydown	XXX	82,603	82,603	67,276	68,191	0	93	0	93	0	68,284	0	14,318	14,318	691	03/01/2051	1.A
3132DW-C7-6	FH SD8194 - RMBS	06/01/2026	Paydown	XXX	32,368	32,368	26,501	26,552	0	31	0	31	0	26,583	0	5,785	5,785	338	02/01/2052	1.A
3132DW-CU-5	FH SD8183 - RMBS	06/01/2026	Paydown	XXX	17,137	17,137	14,092	14,107	0	16	0	16	0	14,123	0	3,014	3,014	179	12/01/2051	1.A
3132DW-DE-0	FH SD8201 - RMBS	06/01/2026	Paydown	XXX	18,820	18,820	16,659	0	0	(7)	0	(7)	0	16,651	0	2,169	2,169	95	03/01/2052	1.A
3132DW-DJ-9	FH SD8205 - RMBS	06/01/2026	Paydown	XXX	32,390	32,390	26,823	26,842	0	30	0	30	0	26,872	0	5,518	5,518	340	04/01/2052	1.A
3132DW-FR-9	FH SD8276 - RMBS	06/01/2026	Paydown	XXX	35,350	35,350	35,361	35,359	0	0	0	0	0	35,359	0	(8)	(8)	751	12/01/2052	1.A
3132DW-GY-3	FH SD8315 - RMBS	06/01/2026	Paydown	XXX	129,113	129,113	128,881	128,883	0	(1)	0	(1)	0	128,883	0	230	230	2,688	04/01/2053	1.A
3132E0-2P-6	FH SD4382 - RMBS	06/01/2026	Paydown	XXX	41,881	41,881	41,933	41,915	0	0	0	0	0	41,915	0	(35)	(35)	1,044	11/01/2053	1.A
3132E0-K5-0	FH SD3916 - RMBS	06/01/2026	Paydown	XXX	51,412	51,412	52,215	52,188	0	(1)	0	(1)	0	52,187	0	(775)	(775)	1,215	09/01/2053	1.A
3132XY-XM-4	FH Q56083 - RMBS	06/01/2026	Paydown	XXX	3,387	3,387	3,331	3,340	0	0	0	0	0	3,341	0	46	46	52	05/01/2048	1.A
3132Y2-RF-5	FH Q58585 - RMBS	06/01/2026	Paydown	XXX	5,033	5,033	5,017	5,019	0	0	0	0	0	5,019	0	14	14	84	09/01/2048	1.A
31335A-NN-4	FH G60397 - RMBS	06/01/2026	Paydown	XXX	3,182	3,182	3,261	3,252	0	(1)	0	(1)	0	3,251	0	(70)	(70)	53	12/01/2045	1.A
31335A-XV-5	FH G60692 - RMBS	06/01/2026	Paydown	XXX	13,667	13,667	16,094	15,345	0	(52)	0	(52)	0	15,293	0	(1,626)	(1,626)	364	09/01/2039	1.A
31339D-AD-0	FHR 2417C BZ - CMO/RMBS	06/02/2026	Paydown	XXX	7,608	7,608	8,396	8,044	0	(28)	0	(28)	0	8,016	0	(408)	(408)	208	02/15/2032	1.A
31339G-G6-2	FHR 2373C A - CMO/RMBS	06/01/2026	Paydown	XXX	5,514	5,514	6,298	5,807	0	(24)	0	(24)	0	5,783	0	(269)	(269)	161	10/15/2031	1.A
3133AN-K7-8	FH QC3918 - RMBS	06/01/2026	Paydown	XXX	71,645	71,645	59,343	59,795	0	67	0	67	0	59,862	0	11,783	11,783	778	07/01/2051	1.A
3133B3-XG-7	FH QD6079 - RMBS	06/01/2026	Paydown	XXX	52,564	52,564	43,940	44,563	0	44	0	44	0	44,607	0	7,957	7,957	545	02/01/2052	1.A
3133B4-AC-9	FH QD6303 - RMBS	06/01/2026	Paydown	XXX	26,842	26,842	26,150	26,218	0	3	0	3	0	26,221	0	620	620	419	02/01/2052	1.A
3133CE-MB-5	FH QH2154 - RMBS	06/01/2026	Paydown	XXX	23,784	23,784	24,241	24,241	0	(1)	0	(1)	0	24,239	0	(455)	(455)	603	09/01/2053	1.A
3133KH-4T-0	FH RA2634 - RMBS	06/01/2026	Paydown	XXX	45,782	45,782	43,903	43,767	0	11	0	11	0	43,778	0	2,004	2,004	492	05/01/2050	1.A
3133KH-5G-7	FH RA2647 - RMBS	06/01/2026	Paydown	XXX	40,053	40,053	41,518	41,162	0	(9)	0	(9)	0	41,153	0	(1,100)	(1,100)	437	06/01/2050	1.A
3133KH-GV-2	FH RA2012 - RMBS	06/01/2026	Paydown	XXX	5,899	5,899	6,121	6,046	0	(1)	0	(1)	0	6,045	0	(147)	(147)	86	01/01/2050	1.A
3133KK-D3-0	FH RA3722 - RMBS	06/01/2026	Paydown	XXX	20,016	20,016	17,711	17,820	0	13	0	13	0	17,833	0	2,183	2,183	205	10/01/2050	1.A
3133KK-ZN-2	FH RA4349 - RMBS	06/01/2026	Paydown	XXX	22,654	22,654	23,491	23,357	0	(5)	0	(5)	0	23,352	0	(698)	(698)	244	01/01/2051	1.A
3133KM-FP-5	FH RA5574 - RMBS	06/01/2026	Paydown	XXX	65,925	65,925	54,862	55,272	0	60	0	60	0	55,332	0	10,592	10,592	701	07/01/2051	1.A
3133KN-MM-2	FH RA6664 - RMBS	06/01/2026	Paydown	XXX	1,170	1,170	1,000	1,000	0	1	0	1	0	1,001	0	169	169	15	02/01/2052	1.A
3133KN-SC-8	FH RA6815 - RMBS	06/01/2026	Paydown	XXX	53,116	53,116	45,047	45,197	0	45	0	45	0	45,241	0	7,875	7,875	552	02/01/2052	1.A
3133KP-AL-2	FH RA7211 - RMBS	06/01/2026	Paydown	XXX	56,545	56,545	52,949	53,185	0	15	0	15	0	53,200	0	3,346	3,346	947	04/01/2052	1.A
3133KP-E6-1	FH RA7357 - RMBS	06/01/2026	Paydown	XXX	30,939	30,939	30,040	30,117	0	3	0	3	0	30,120	0	819	819	583	07/01/2052	1.A
3133KP-ME-5	FH RA7557 - RMBS	06/01/2026	Paydown	XXX	32,361	32,361	31,117	31,132	0	5	0	5	0	31,137	0	1,224	1,224	610	06/01/2052	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 Identi-fication	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 Desig. Modifier and SVO Administrative Symbol
3133KP-Q3-5	FH RA7674 - RMBS	06/01/2026	Paydown	XXX	42,604	42,604	40,447	40,547	0	8	0	8	0	40,555	0	2,049	2,049	821	07/01/2052	1.A
3133KP-RC-4	FH RA7683 - RMBS	06/01/2026	Paydown	XXX	80,918	80,918	79,780	79,811	0	3	0	3	0	79,814	0	1,104	1,104	1,579	07/01/2052	1.A
3133KP-WV-6	FH RA7860 - RMBS	06/01/2026	Paydown	XXX	8,533	8,533	8,380	8,390	0	0	0	0	0	8,391	0	143	143	193	08/01/2052	1.A
3133KP-YA-0	FH RA7905 - RMBS	06/01/2026	Paydown	XXX	36,782	36,782	33,851	33,968	0	11	0	11	0	33,978	0	2,804	2,804	668	10/01/2052	1.A
3133KP-ZA-9	FH RA7937 - RMBS	06/01/2026	Paydown	XXX	24,644	24,644	24,190	24,223	0	1	0	1	0	24,224	0	421	421	519	09/01/2052	1.A
3133KR-NB-6	FH RA9386 - RMBS	06/01/2026	Paydown	XXX	157,823	157,823	161,041	160,991	0	(4)	0	(4)	0	160,987	0	(3,163)	(3,163)	3,852	07/01/2053	1.A
31358S-SC-6	FNR 2000-34 TZ - CMO/RMBS	06/02/2026	Paydown	XXX	3,778	3,778	4,497	4,036	0	(21)	0	(21)	0	4,016	0	(238)	(238)	130	10/25/2030	1.A
31359K-EY-9	FNR G961 PK - CMO/RMBS	05/18/2026	Paydown	XXX	526	526	618	528	0	(2)	0	(2)	0	526	0	0	0	14	06/17/2026	1.A
31359N-N5-6	FNR 9715A TE - CMO/RMBS	06/01/2026	Paydown	XXX	1,698	1,698	1,976	1,730	0	(11)	0	(11)	0	1,719	0	(22)	(22)	50	04/18/2027	1.A
31359S-6X-3	FNGT 2001-T7 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	2,632	2,632	3,045	2,789	0	(8)	0	(8)	0	2,781	0	(149)	(149)	80	02/25/2041	1.A
31359S-R6-9	FNGT 2001-T4 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	1,567	1,567	1,856	1,675	0	(2)	0	(2)	0	1,673	0	(106)	(106)	51	07/25/2041	1.A
31359W-LP-4	FNR 1999-36 PA - CMO/RMBS	06/01/2026	Paydown	XXX	5,658	5,658	6,583	5,919	0	(36)	0	(36)	0	5,884	0	(225)	(225)	169	07/25/2029	1.A
31359W-PP-0	FNR 1999-42 ZA - CMO/RMBS	06/02/2026	Paydown	XXX	495	495	595	499	0	(1)	0	(1)	0	497	0	(2)	(2)	20	08/25/2029	1.A
3136A0-DQ-7	FNR 2011-77 PC - CMO/RMBS	06/09/2026	Various	XXX	558,579	583,372	591,302	588,659	0	(149)	0	(149)	0	588,510	0	(29,931)	(29,931)	12,212	08/25/2041	1.A
3136A2-B8-5	FNR 2011-130 CA - CMO/RMBS	06/01/2026	Paydown	XXX	7,888	7,888	8,691	8,489	0	(15)	0	(15)	0	8,474	0	(586)	(586)	197	12/25/2041	1.A
3136A4-JV-2	FNR 2012-20 DW - CMO/RMBS	06/01/2026	Paydown	XXX	2,490	2,490	2,731	2,489	0	(4)	0	(4)	0	2,733	0	(243)	(243)	71	03/25/2042	1.A
3136A4-XE-4	FNR 2012-14 LE - CMO/RMBS	06/01/2026	Paydown	XXX	43,348	43,348	43,296	43,279	0	0	0	0	0	43,279	0	69	69	722	03/25/2042	1.A
3136A8-J6-8	FNR 2012-116 KB - CMO/RMBS	06/01/2026	Paydown	XXX	74,124	74,124	80,378	77,426	0	(87)	0	(87)	0	77,339	0	(3,215)	(3,215)	826	10/25/2042	1.A
3136A9-XP-8	FNR 2012-121 TB - CMO/RMBS	06/01/2026	Paydown	XXX	1,553	1,553	1,838	1,709	0	(5)	0	(5)	0	1,705	0	(151)	(151)	43	11/25/2042	1.A
3136AA-EK-7	FNR 2012-129 TD - CMO/RMBS	06/01/2026	Paydown	XXX	7,492	7,492	6,735	0	0	2	0	2	0	6,737	0	755	755	24	05/25/2040	1.A
3136AB-DT-7	FNR 2012-153 B - CMO/RMBS	06/01/2026	Paydown	XXX	6,387	6,387	7,537	7,300	0	(19)	0	(19)	0	7,281	0	(894)	(894)	201	07/25/2042	1.A
3136AC-5V-9	FNR 2013-28 WD - CMO/RMBS	06/01/2026	Paydown	XXX	877	877	1,050	1,006	0	(3)	0	(3)	0	1,003	0	(125)	(125)	24	05/25/2042	1.A
3136B0-UC-8	FNR 2018-3 LG - CMO/RMBS	06/01/2026	Paydown	XXX	5,063	5,063	5,778	5,918	0	0	0	0	0	5,918	0	(855)	(855)	115	02/25/2048	1.A
3136B0-YR-1	FNR 2018-7 CB - CMO/RMBS	06/01/2026	Paydown	XXX	52,803	52,803	49,484	49,597	0	21	0	21	0	49,618	0	3,185	3,185	707	02/25/2048	1.A
3136B1-Z7-2	FNR 2018-43 CT - CMO/RMBS	06/01/2026	Paydown	XXX	13,129	13,129	11,636	11,636	0	4	0	4	0	11,640	0	1,489	1,489	162	06/25/2048	1.A
3136BY-6G-2	FNR 2026-26 WA - CMO/RMBS	06/01/2026	Paydown	XXX	120,729	120,729	127,162	0	0	11	0	11	0	127,172	0	(6,443)	(6,443)	1,364	03/25/2054	1.A
3136BY-XC-1	FNR 2026-4 MH - CMO/RMBS	06/01/2026	Paydown	XXX	34,021	34,021	33,644	0	0	14	0	14	0	33,658	0	364	364	448	10/25/2048	1.A
31371M-T8-0	FN 256275 - RMBS	06/01/2026	Paydown	XXX	1,429	1,429	1,511	1,433	0	(4)	0	(4)	0	1,429	0	1	1	32	06/01/2026	1.A
31371N-NY-7	FN 257007 - RMBS	06/01/2026	Paydown	XXX	8,580	8,580	9,170	8,784	0	(41)	0	(41)	0	8,743	0	(163)	(163)	223	12/01/2027	1.A
31374T-PS-2	FN 323633 - RMBS	06/01/2026	Paydown	XXX	307	307	303	305	0	0	0	0	0	305	0	2	2	9	03/01/2029	1.A
31377A-X4-4	FN 371599 - RMBS	06/01/2026	Paydown	XXX	1,321	1,321	1,334	1,318	0	(1)	0	(1)	0	1,318	0	4	4	39	03/01/2027	1.A
31379D-WQ-8	FN 416555 - RMBS	06/01/2026	Paydown	XXX	1,324	1,324	1,318	1,318	0	0	0	0	0	1,318	0	6	6	36	05/01/2028	1.A
3137A0-ML-6	FHR 3688 GT - CMO/RMBS	06/01/2026	Paydown	XXX	1,796	1,796	2,131	1,942	0	(6)	0	(6)	0	1,935	0	(139)	(139)	56	11/15/2046	1.A
3137A0-XM-2	FHR 3704 CT - CMO/RMBS	06/01/2026	Paydown	XXX	8,601	8,601	10,127	9,592	0	(32)	0	(32)	0	9,560	0	(959)	(959)	261	12/15/2036	1.A
3137A3-QD-4	FHR 3762 LN - CMO/RMBS	06/01/2026	Paydown	XXX	6,195	6,195	5,768	5,890	0	12	0	12	0	5,902	0	293	293	103	11/15/2040	1.A
3137B7-FP-9	FHR 4293 BA - CMO/RMBS	06/01/2026	Paydown	XXX	4,007	4,007	4,414	4,394	0	(4)	0	(4)	0	4,390	0	(383)	(383)	87	10/15/2047	1.A
3137FL-2Y-9	FHR 4863 H - CMO/RMBS	06/01/2026	Paydown	XXX	719	719	844	849	0	0	0	0	0	849	0	(130)	(130)	21	03/15/2049	1.A
3137FL-KW-3	FHR 4869 BT - CMO/RMBS	06/01/2026	Paydown	XXX	1,596	1,596	1,783	1,827	0	0	0	0	0	1,827	0	(231)	(231)	43	02/15/2049	1.A
3137FM-LG-5	FHR 4896 BT - CMO/RMBS	06/01/2026	Paydown	XXX	679	679	761	767	0	0	0	0	0	766	0	(88)	(88)	18	07/25/2049	1.A
3137FN-GE-5	FHR 4904 DC - CMO/RMBS	06/01/2026	Paydown	XXX	4,433	4,433	5,188	5,299	0	(3)	0	(3)	0	5,296	0	(863)	(863)	111	08/25/2049	1.A
3137FR-4P-3	FHR 4949 BG - CMO/RMBS	06/01/2026	Paydown	XXX	1,172	1,172	1,388	1,377	0	0	0	0	0	1,377	0	(205)	(205)	35	02/25/2050	1.A
3137FU-VK-7	FHR 4991 QV - CMO/RMBS	06/01/2026	Paydown	XXX	1,124	1,124	954	956	0	5	0	5	0	961	0	163	163	9	09/25/2045	1.A
3137FX-CM-8	FHR 5022 AP - CMO/RMBS	06/01/2026	Paydown	XXX	5,878	5,878	4,460	0	0	33	0	33	0	4,493	0	1,385	1,385	20	10/25/2050	1.A
3137H1-P6-7	FHR 5129 GU - CMO/RMBS	06/01/2026	Paydown	XXX	7,084	7,084	5,316	5,314	0	6	0	6	0	5,320	0	1,763	1,763	30	08/25/2050	1.A
3137H5-EA-1	FHR 5192 AE - CMO/RMBS	06/01/2026	Paydown	XXX	26,635	26,635	23,568	23,556	0	49	0	49	0	23,606	0	3,029	3,029	196	11/25/2051	1.A
3137H6-UG-8	FHR 5209 A - CMO/RMBS	06/01/2026	Paydown	XXX	10,544	10,544	10,041	10,042	0	8	0	8	0	10,050	0	494	494	156	11/25/2048	1.A
3137HH-VB-4	FHR 5491 A - CMO/RMBS	06/01/2026	Paydown	XXX	66,438	66,438	65,898	65,940	0	12	0	12	0	65,952	0	485	485	1,418	12/25/2050	1.A
31382K-HT-8	FN 484542 - RMBS	06/01/2026	Paydown	XXX	18,640	18,640	18,363	18,498	0	3	0	3	0	18,501	0	139	139	440	08/01/2029	1.A
31384F-R8-2	FN 522611 - RMBS	06/01/2026	Paydown	XXX	328	328	323	326	0	0	0	0	0	326	0	3	3	10	11/01/2029	1.A
31386X-QW-9	FN 576569 - RMBS	06/01/2026	Paydown	XXX	10,124	10,124	12,308	11,117	0	(62)	0	(62)	0	11,056	0	(932)	(932)	338	02/01/2031	1.A
31388X-WY-6	FN 618163 - RMBS	06/01/2026	Paydown	XXX	2,532	2,532	2,521	2,523	0	0	0	0	0	2,523	0	8	8	55	06/01/2033	1.A
31389G-6F-2	FN 625570 - RMBS	06/01/2026	Paydown	XXX	1,918	1,918	1,927	1,917	0	0	0	0	0	1,917	0	1	1	52	02/01/2032	1.A
3138A5-3N-0	FN AH4404 - RMBS	06/01/2026	Paydown	XXX	3,810	3,810	3,773	3,780	0	0	0	0	0	3,780	0	31	31	57	01/01/2041	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 Desig. Modifier and SVO Administrative Symbol
3138EP-Y8-1	FN AL7034 - RMBS	06/01/2026	Paydown	XXX	4,504	4,504	5,146	4,892	0	(11)	0	(11)	0	4,881	0	(377)	(377)	110	11/01/2043	1.A
3138ER-YB-0	FN AL9705 - RMBS	06/01/2026	Paydown	XXX	5,601	5,601	6,627	6,162	0	(14)	0	(14)	0	6,148	0	(547)	(547)	147	01/01/2049	1.A
3138ET-D5-2	FN AL8223 - RMBS	06/01/2026	Paydown	XXX	7,808	7,807	8,973	8,040	0	(45)	0	(45)	0	7,995	0	(188)	(188)	209	02/01/2029	1.A
3138ET-N9-3	FN AL8515 - RMBS	06/01/2026	Paydown	XXX	5,675	5,675	6,767	6,336	0	(16)	0	(16)	0	6,320	0	(645)	(645)	153	01/01/2049	1.A
3138ET-T8-9	FN AL8674 - RMBS	06/01/2026	Paydown	XXX	2,940	2,940	3,299	3,214	0	(7)	0	(7)	0	3,208	0	(268)	(268)	68	01/01/2049	1.A
3138M1-FX-1	FN A09181 - RMBS	06/01/2026	Paydown	XXX	8,549	8,549	8,774	8,760	0	(3)	0	(3)	0	8,757	0	(208)	(208)	141	07/01/2042	1.A
3138WE-XU-8	FN AS5190 - RMBS	06/01/2026	Paydown	XXX	49,250	49,250	47,868	48,022	0	9	0	9	0	48,031	0	1,219	1,219	686	06/01/2045	1.A
3138WH-F9-8	FN AS7391 - RMBS	06/11/2026	Various	XXX	285,211	309,763	318,620	317,649	0	(92)	0	(92)	0	317,557	0	(32,346)	(32,346)	5,741	06/01/2046	1.A
3138WL-C2-7	FN AS9988 - RMBS	06/01/2026	Paydown	XXX	14,143	14,143	14,483	14,442	0	(2)	0	(2)	0	14,440	0	(298)	(298)	261	07/01/2047	1.A
31392O-UL-2	FNGT 2001-T8 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	2,050	2,050	2,493	2,137	0	(8)	0	(8)	0	2,129	0	(79)	(79)	76	07/25/2041	1.A
313929-RL-7	FH B90491 - RMBS	06/01/2026	Paydown	XXX	4,513	4,513	5,433	4,779	0	(25)	0	(25)	0	4,755	0	(241)	(241)	159	01/01/2032	1.A
31392B-6V-3	FNGT 2002-T4 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	3,526	3,526	4,213	3,966	0	(21)	0	(21)	0	3,945	0	(419)	(419)	115	12/25/2041	1.A
31392B-QR-0	FNR 2001-81 HE - CMO/RMBS	06/01/2026	Paydown	XXX	6,975	6,975	7,667	7,382	0	(23)	0	(23)	0	7,359	0	(384)	(384)	195	01/25/2032	1.A
31392C-AW-4	FNR 0214E A2 - CMO/RMBS	06/01/2026	Paydown	XXX	5,112	5,112	6,261	5,697	0	(25)	0	(25)	0	5,672	0	(560)	(560)	153	01/25/2042	1.B FE
31392C-R4-8	FNR 2002-26 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	4,310	4,310	4,959	4,429	0	(7)	0	(7)	0	4,423	0	(113)	(113)	141	01/25/2048	1.B FE
31392C-YF-5	FNGT 2002-T6 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	2,338	2,338	2,841	2,677	0	(13)	0	(13)	0	2,663	0	(325)	(325)	70	10/25/2041	1.A
31392D-GT-3	FNR 2002-33 A2 - CMO/RMBS	06/01/2026	Paydown	XXX	3,771	3,771	4,488	3,771	0	0	0	0	0	3,771	0	0	0	123	06/25/2032	1.A
31392D-Q2-1	FNW 2002-W8 A3 - CMO/RMBS	05/01/2026	Paydown	XXX	6,704	6,704	7,885	7,513	0	8	0	8	0	7,521	0	(817)	(817)	199	06/25/2042	1.A
31392E-JL-5	FNR 0253E EG - CMO/RMBS	06/01/2026	Paydown	XXX	7,742	7,742	7,837	7,727	0	(1)	0	(1)	0	7,727	0	15	15	193	09/25/2032	1.A
31392E-S8-4	FNW 2002-W10 A4 - CMO/RMBS	06/01/2026	Paydown	XXX	24,890	24,890	25,006	25,042	0	(2)	0	(2)	0	25,040	0	(150)	(150)	541	08/25/2042	1.A
31392E-T4-2	FNW 2002-W10 A6 - CMO/RMBS	06/01/2026	Paydown	XXX	1,685	1,685	2,013	1,827	0	(1)	0	(1)	0	1,825	0	(141)	(141)	47	08/25/2042	1.A
31392F-LX-3	FNR 0280D A1 - CMO/RMBS	06/01/2026	Paydown	XXX	1,522	1,522	1,721	1,568	0	(4)	0	(4)	0	1,564	0	(42)	(42)	41	11/25/2042	1.A
31392G-VP-7	FNGT 2002-T19 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	2,861	2,861	3,272	3,037	0	(8)	0	(8)	0	3,029	0	(168)	(168)	78	07/25/2042	1.A
31392G-VS-1	FNGT 2002-T19 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	1,609	1,609	1,892	1,871	0	(17)	0	(17)	0	1,854	0	(244)	(244)	50	07/25/2042	1.A
31392G-WB-7	FNW 2003-W1 2A - CMO/RMBS	06/01/2026	Paydown	XXX	4,150	4,150	4,572	4,377	0	(12)	0	(12)	0	4,365	0	(215)	(215)	87	12/25/2042	1.A
31392J-WJ-4	FNR 2003-18 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	2,240	2,240	2,565	2,348	0	(9)	0	(9)	0	2,338	0	(98)	(98)	57	12/25/2042	1.A
31392J-YH-6	FNW 2003-W3 1A3 - CMO/RMBS	06/01/2026	Paydown	XXX	1,769	1,769	2,116	1,908	0	(7)	0	(7)	0	1,901	0	(132)	(132)	55	08/25/2042	1.A
31392M-EM-0	FSPC T-041 2A - CMO/RMBS	06/01/2026	Paydown	XXX	5,343	5,343	5,855	5,553	0	(11)	0	(11)	0	5,543	0	(200)	(200)	101	07/25/2032	1.A
31392M-H3-9	FSPC T042 A5 - CMO/RMBS	06/01/2026	Paydown	XXX	46,929	46,929	52,385	49,331	0	(221)	0	(221)	0	49,110	0	(2,181)	(2,181)	1,473	02/25/2042	1.A
31392M-H4-7	FSPC T042 A6 - CMO/RMBS	06/01/2026	Paydown	XXX	13,929	13,929	17,119	16,387	0	(50)	0	(50)	0	16,337	0	(2,408)	(2,408)	543	02/25/2042	1.A
31392P-WS-0	FHR 2472 ZC - CMO/RMBS	06/02/2026	Paydown	XXX	14,612	14,612	16,523	15,767	0	(59)	0	(59)	0	15,708	0	(1,096)	(1,096)	361	07/15/2032	1.A
31393E-LF-4	FNW 2003-W12 A8 - CMO/RMBS	06/01/2026	Paydown	XXX	3,577	3,577	3,516	3,521	0	1	0	1	0	3,522	0	55	55	70	06/25/2043	1.A
31393H-XU-1	FHR 2550 AB - CMO/RMBS	06/01/2026	Paydown	XXX	9,135	9,135	9,118	9,121	0	0	0	0	0	9,121	0	14	14	211	01/15/2033	1.A
31393L-FM-0	FSPC T-054 3A - CMO/RMBS	06/01/2026	Paydown	XXX	3,383	3,383	4,029	3,973	0	12	0	12	0	3,984	0	(601)	(601)	101	02/25/2043	1.A
31393M-D3-2	FHR 2591F EB - CMO/RMBS	06/01/2026	Paydown	XXX	118,030	118,030	117,145	117,757	0	1	0	1	0	117,758	0	273	273	2,856	03/15/2033	1.A
31393X-FS-1	FNGT 2004-T1 1A1 - CMO/RMBS	06/01/2026	Paydown	XXX	21,793	21,793	24,749	25,000	0	38	0	38	0	25,038	0	(3,245)	(3,245)	546	01/25/2044	1.A
31393X-GQ-4	FNW 2004-W2 2A2 - CMO/RMBS	06/01/2026	Paydown	XXX	5,432	5,432	6,127	5,768	0	(10)	0	(10)	0	5,757	0	(326)	(326)	162	02/25/2044	1.A
31393X-GU-5	FNW 2004-W2 5A - CMO/RMBS	06/01/2026	Paydown	XXX	3,129	3,129	3,647	3,415	0	(7)	0	(7)	0	3,408	0	(279)	(279)	94	03/25/2044	1.A
31393Y-FF-7	FNR 2004-28 PZ - CMO/RMBS	06/02/2026	Paydown	XXX	8,950	8,950	10,633	9,416	0	(33)	0	(33)	0	9,383	0	(433)	(433)	227	05/25/2034	1.A
31393Y-U5-2	FNGT 2004-T3 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	31,305	31,305	31,746	31,478	0	(24)	0	(24)	0	31,455	0	(150)	(150)	832	02/25/2044	1.A
31394A-CG-9	FNW 2004-W9 1A3 - CMO/RMBS	06/01/2026	Paydown	XXX	9,718	9,718	11,269	10,777	0	(27)	0	(27)	0	10,750	0	(1,032)	(1,032)	229	02/25/2044	1.A
31394C-BB-7	FNR 053A AP - CMO/RMBS	06/01/2026	Paydown	XXX	11,576	11,576	12,720	12,584	0	(19)	0	(19)	0	12,565	0	(990)	(990)	264	02/25/2035	1.A
31394E-QX-9	FNR 2005-57 EZ - CMO/RMBS	06/02/2026	Paydown	XXX	11,158	11,158	11,290	11,193	0	(12)	0	(12)	0	11,181	0	(24)	(24)	276	04/25/2035	1.A
31394J-D9-5	FSPC T-057 1A2 - CMO/RMBS	06/01/2026	Paydown	XXX	22,758	22,758	25,168	25,507	0	21	0	21	0	25,528	0	(2,770)	(2,770)	647	07/25/2043	1.A
31394J-Y4-3	FSPC T058 3A - CMO/RMBS	06/01/2026	Paydown	XXX	24,480	24,480	26,526	24,480	0	0	0	0	0	24,480	0	0	0	735	09/25/2043	1.A
31394X-VE-3	FSPC T-060 1A2 - CMO/RMBS	06/01/2026	Paydown	XXX	5,931	5,931	6,906	6,406	0	(17)	0	(17)	0	6,389	0	(458)	(458)	173	03/25/2044	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 Identi-fication	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 Desig. Modifier and SVO Administrative Symbol
31395B-5H-2	FNW 2006-W1 1A2 - CMO/RMBS	06/01/2026	Paydown	XXX	13,004	13,004	14,861	13,830	0	(25)	0	(25)	0	13,805	0	(802)	(802)	380	12/25/2045	1.A
31395B-W7-4	FNR 2006-20 KC - CMO/RMBS	06/01/2026	Paydown	XXX	23,014	23,014	22,638	22,864	0	2	0	2	0	22,866	0	148	148	576	04/25/2036	1.A
31395T-M9-2	FHR 2963 DE - CMO/RMBS	06/01/2026	Paydown	XXX	34,508	34,508	34,103	34,369	0	2	0	2	0	34,370	0	138	138	862	04/15/2035	1.A
31395X-FY-6	FHR 3022D EZ - CMO/RMBS	06/02/2026	Paydown	XXX	4,508	4,508	4,928	4,834	0	(11)	0	(11)	0	4,823	0	(315)	(315)	102	08/15/2035	1.A
31396J-T2-1	FHRR R006 ZA - CMO/RMBS	06/02/2026	Paydown	XXX	15,153	15,153	16,690	16,396	0	(32)	0	(32)	0	16,365	0	(1,212)	(1,212)	370	04/15/2036	1.A
31396L-PU-8	FNR 2006-112 QC - CMO/RMBS	06/01/2026	Paydown	XXX	11,618	11,618	12,472	12,308	0	(17)	0	(17)	0	12,291	0	(672)	(672)	266	11/25/2036	1.A
31397E-R5-6	FHR 3270 LM - CMO/RMBS	06/01/2026	Paydown	XXX	1,178	1,178	1,178	1,178	0	0	0	0	0	1,178	0	0	0	29	01/15/2037	1.A
31397N-WJ-0	FNR 2009-24 LE - CMO/RMBS	06/01/2026	Paydown	XXX	4,391	4,391	4,799	4,560	0	(8)	0	(8)	0	4,552	0	(161)	(161)	10	04/25/2039	1.A
31397Q-P6-9	FNR 2011-19 ZY - CMO/RMBS	06/02/2026	Paydown	XXX	4,350	4,350	4,855	4,839	0	(6)	0	(6)	0	4,834	0	(484)	(484)	120	07/25/2036	1.A
31398G-L2-3	FNR 2010-1 WA - CMO/RMBS	06/01/2026	Paydown	XXX	5,219	5,219	5,821	5,501	0	(20)	0	(20)	0	5,481	0	(263)	(263)	137	02/25/2040	1.A
31398M-RV-0	FNR 2010-16 WB - CMO/RMBS	06/01/2026	Paydown	XXX	19,153	19,153	22,016	20,547	0	(66)	0	(66)	0	20,480	0	(1,327)	(1,327)	501	03/25/2040	1.A
31398N-WN-0	FNR 2010-111 WA - CMO/RMBS	06/01/2026	Paydown	XXX	3,885	3,885	4,547	4,173	0	(10)	0	(10)	0	4,163	0	(278)	(278)	96	10/25/2040	1.A
31398Q-3U-9	FHR 3664 BC - CMO/RMBS	06/09/2026	Various	XXX	1,643,793	1,636,970	1,636,970	1,636,970	0	0	0	0	0	1,636,970	0	6,823	6,823	42,635	05/15/2040	1.A
31400E-M9-8	FN 685384 - RMBS	06/01/2026	Paydown	XXX	191	191	191	191	0	0	0	0	0	191	0	0	0	5	03/01/2033	1.A
31404Q-XY-0	FN 775695 - RMBS	06/01/2026	Paydown	XXX	765	765	765	764	0	0	0	0	0	764	0	2	2	18	05/01/2034	1.A
31406M-X9-2	FN 814404 - RMBS	06/01/2026	Paydown	XXX	1,060	1,060	1,060	1,058	0	0	0	0	0	1,058	0	2	2	24	12/01/2034	1.A
31409W-TY-7	FN 880867 - RMBS	06/01/2026	Paydown	XXX	4,328	4,328	4,321	4,315	0	0	0	0	0	4,315	0	13	13	108	04/01/2036	1.A
3140FX-M3-3	FN BF0377 - RMBS	06/01/2026	Paydown	XXX	4,100	4,100	3,499	3,498	0	1	0	1	0	3,500	0	600	600	49	04/01/2059	1.A
3140FX-TC-6	FN BF0546 - RMBS	06/01/2026	Paydown	XXX	34,356	34,356	27,162	27,228	0	19	0	19	0	27,248	0	7,108	7,108	359	07/01/2061	1.A
3140FX-TS-1	FN BF0560 - RMBS	06/01/2026	Paydown	XXX	81,594	81,594	63,819	63,896	0	47	0	47	0	63,943	0	17,651	17,651	863	09/01/2061	1.A
3140FX-VK-5	FN BF0617 - RMBS	06/01/2026	Paydown	XXX	15,092	15,092	12,843	12,923	0	7	0	7	0	12,930	0	2,162	2,162	158	03/01/2062	1.A
3140FX-WG-3	FN BF0646 - RMBS	06/01/2026	Paydown	XXX	7,879	7,879	6,349	6,359	0	4	0	4	0	6,363	0	1,516	1,516	82	06/01/2062	1.A
3140HJ-JY-8	FN BK4778 - RMBS	06/01/2026	Paydown	XXX	10,211	10,211	10,045	10,075	0	1	0	1	0	10,076	0	136	136	142	08/01/2048	1.A
3140J5-V7-1	FN BM1537 - RMBS	06/01/2026	Paydown	XXX	14,532	14,532	16,454	15,834	0	(23)	0	(23)	0	15,810	0	(1,278)	(1,278)	372	04/01/2051	1.A
3140J6-GR-2	FN BM2007 - RMBS	06/01/2026	Paydown	XXX	5,512	5,512	5,631	5,605	0	(1)	0	(1)	0	5,605	0	(92)	(92)	92	09/01/2048	1.A
3140J8-DP-5	FN BM3709 - RMBS	06/01/2026	Paydown	XXX	20,309	20,309	24,390	23,350	0	(84)	0	(84)	0	23,265	0	(2,956)	(2,956)	563	09/01/2040	1.A
3140KD-Q8-6	FN BP5878 - RMBS	06/01/2026	Paydown	XXX	39,210	39,210	40,735	40,371	0	(8)	0	(8)	0	40,363	0	(1,153)	(1,153)	388	06/01/2050	1.A
3140KH-MU-2	FN BP9370 - RMBS	06/01/2026	Paydown	XXX	29,241	29,241	30,214	29,998	0	(6)	0	(6)	0	29,992	0	(751)	(751)	237	07/01/2050	1.A
3140KV-WP-1	FN BQ9653 - RMBS	06/01/2026	Paydown	XXX	29,895	29,895	31,577	31,221	0	(10)	0	(10)	0	31,211	0	(1,316)	(1,316)	311	01/01/2051	1.A
3140MG-CW-9	FN BV2784 - RMBS	06/01/2026	Paydown	XXX	16,996	16,996	13,961	13,975	0	16	0	16	0	13,992	0	3,004	3,004	176	02/01/2052	1.A
3140QB-4R-6	FN CA4431 - RMBS	06/01/2026	Paydown	XXX	5,918	5,918	6,111	6,050	0	(1)	0	(1)	0	6,049	0	(131)	(131)	81	10/01/2049	1.A
3140QE-AH-5	FN CA6307 - RMBS	06/01/2026	Paydown	XXX	61,997	61,997	60,550	60,184	0	7	0	7	0	60,190	0	1,807	1,807	636	07/01/2050	1.A
3140QE-D3-3	FN CA6421 - RMBS	06/01/2026	Paydown	XXX	14,296	14,296	15,192	14,954	0	(4)	0	(4)	0	14,950	0	(654)	(654)	172	07/01/2050	1.A
3140QG-PK-7	FN CA8525 - RMBS	06/01/2026	Paydown	XXX	41,196	41,196	34,618	34,870	0	36	0	36	0	34,906	0	6,290	6,290	444	12/01/2050	1.A
3140QL-NT-9	FN CB1301 - RMBS	06/01/2026	Paydown	XXX	39,701	39,701	33,274	33,524	0	35	0	35	0	33,559	0	6,142	6,142	419	08/01/2051	1.A
3140QL-R4-0	FN CB1406 - RMBS	06/01/2026	Paydown	XXX	7,827	7,827	6,349	6,387	0	6	0	6	0	6,393	0	1,434	1,434	96	08/01/2051	1.A
3140QM-JN-5	FN CB2068 - RMBS	06/01/2026	Paydown	XXX	15,356	15,356	15,807	15,743	0	(2)	0	(2)	0	15,741	0	(386)	(386)	170	11/01/2051	1.A
3140QM-MN-1	FN CB2164 - RMBS	06/01/2026	Paydown	XXX	37,030	37,030	31,562	31,912	0	22	0	22	0	31,934	0	5,096	5,096	449	11/01/2051	1.A
3140QM-MU-5	FN CB2170 - RMBS	06/01/2026	Paydown	XXX	26,547	26,547	22,329	22,439	0	18	0	18	0	22,457	0	4,091	4,091	337	11/01/2051	1.A
3140QN-B3-5	FN CB2757 - RMBS	06/01/2026	Paydown	XXX	29,585	29,585	30,412	30,288	0	(5)	0	(5)	0	30,283	0	(698)	(698)	361	01/01/2052	1.A
3140QQ-LV-5	FN CB4839 - RMBS	06/01/2026	Paydown	XXX	15,436	15,436	15,187	15,198	0	0	0	0	0	15,199	0	237	237	326	10/01/2052	1.A
3140QR-ES-8	FN CB5544 - RMBS	06/01/2026	Paydown	XXX	71,756	71,756	73,281	73,300	0	(2)	0	(2)	0	73,298	0	(1,543)	(1,543)	1,651	01/01/2053	1.A
3140QR-R4-7	FN CB5906 - RMBS	06/01/2026	Paydown	XXX	9,159	9,159	9,213	0	0	1	0	1	0	9,214	0	(55)	(55)	42	03/01/2053	1.A
3140QS-FF-3	FN CB6465 - RMBS	06/01/2026	Paydown	XXX	139,407	139,407	141,813	141,796	0	(3)	0	(3)	0	141,793	0	(2,386)	(2,386)	3,421	06/01/2053	1.A
3140QS-KM-2	FN CB6599 - RMBS	06/01/2026	Paydown	XXX	73,807	73,807	72,869	72,870	0	2	0	2	0	72,873	0	934	934	1,470	04/01/2053	1.A
3140QU-M9-4	FN CB8483 - RMBS	06/01/2026	Paydown	XXX	115,290	115,290	114,848	114,851	0	0	0	0	0	114,851	0	439	439	2,594	05/01/2054	1.A
3140W1-UH-4	FN FA1483 - RMBS	06/01/2026	Paydown	XXX	36,371	36,371	36,834	36,787	0	(36)	0	(36)	0	36,751	0	(380)	(380)	976	05/01/2055	1.A
3140W1-ZK-2	FN FA1645 - RMBS	06/01/2026	Paydown	XXX	39,319	39,319	39,483	39,473	0	(9)	0	(9)	0	39,464	0	(145)	(145)	770	05/01/2055	1.A
3140W2-N3-1	FN FA2209 - RMBS	06/01/2026	Paydown	XXX	157,682	157,682	158,335	158,292	0	(47)	0	(47)	0	158,244	0	(562)	(562)	3,745	06/01/2055	1.A
3140W3-LY-3	FN FA3042 - RMBS	06/01/2026	Paydown	XXX	99,800	99,800	101,329	101,304	0	(76)	0	(76)	0	101,228	0	(1,427)	(1,427)	2,132	09/01/2055	1.A
3140X4-K5-4	FN FM1215 - RMBS	06/01/2026	Paydown	XXX	52,530	52,530	47,137	47,432	0	30	0	30	0	47,462	0	5,068	5,068	660	08/01/2049	1.A
3140X5-CD-3	FN FM1867 - RMBS	06/01/2026	Paydown	XXX	13,684	13,684	14,019	13,929	0	(2)	0	(2)	0	13,928	0	(244)	(244)	166	11/01/2049	1.A
3140X6-GM-7	FN FM2903 - RMBS	06/01/2026	Paydown	XXX	25,689	25,689	27,632	27,421	0	(15)	0	(15)	0	27,406	0	(1,717)	(1,717)	346	06/01/2047	1.A
3140X7-3C-1	FN FM4394 - RMBS	06/01/2026	Paydown	XXX	31,520	31,520	37,527	35,918	0	(131)	0	(131)	0	35,787	0	(4,267)	(4,267)	880	06/01/2040	1.A
3140X7-3D-9	FN FM4395 - RMBS	06/01/2026	Paydown	XXX	12,759	12,759	15,191	14,614	0	(37)	0	(37)	0	14,577	0	(1,818)	(1,818)	324	07/01/2041	1.A
3140X7-CZ-0	FN FM3687 - RMBS	06/01/2026	Paydown	XXX	27,482	27,482	28,547	28,420	0	(8)	0	(8)	0	28,412	0	(930)	(930)	300	06/01/2050	1.A
3140X7-K4-0	FN FM3914 - RMBS	06/01/2026	Paydown	XXX	19,935	19,935	21,427	21,273	0	(12)	0	(12)	0	21,261	0	(1,325)	(1,325)	289	05/01/2047	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 Desig. Modifier and SVO Administrative Symbol
3140X8-FX-0	FN FM4681 - RMBS	06/30/2026	Various	XXX	542,194	622,887	547,167	550,584	0	684	0	684	0	551,268	0	(9,074)	(9,074)	7,771	11/01/2050	1.A
3140XC-WN-4	FN FM8752 - RMBS	06/01/2026	Paydown	XXX	48,418	48,418	48,456	48,443	0	(1)	0	(1)	0	48,442	0	(24)	(24)	491	09/01/2051	1.A
3140XC-YP-7	FN FM8817 - RMBS	06/30/2026	Various	XXX	871,098	1,018,927	869,750	873,921	0	1,222	0	1,222	0	875,143	0	(4,045)	(4,045)	12,689	09/01/2051	1.A
3140XD-Y2-6	FN FM9728 - RMBS	06/01/2026	Paydown	XXX	40,502	40,502	33,819	33,971	0	38	0	38	0	34,009	0	6,494	6,494	441	11/01/2051	1.A
3140XF-PZ-8	FN FS0439 - RMBS	06/01/2026	Paydown	XXX	14,085	14,085	11,702	11,751	0	12	0	12	0	11,763	0	2,321	2,321	146	01/01/2052	1.A
3140XG-GA-1	FN FS1092 - RMBS	06/01/2026	Paydown	XXX	19,443	19,443	17,636	17,668	0	9	0	9	0	17,676	0	1,767	1,767	285	04/01/2052	1.A
3140XG-JR-1	FN FS1171 - RMBS	06/01/2026	Paydown	XXX	12,191	12,191	10,827	0	0	0	0	0	0	10,827	0	1,364	1,364	47	01/01/2052	1.A
3140XH-4D-6	FN FS2619 - RMBS	06/01/2026	Paydown	XXX	68,901	68,901	65,198	65,341	0	12	0	12	0	65,353	0	3,548	3,548	1,510	08/01/2052	1.A
3140XH-4L-8	FN FS2626 - RMBS	06/01/2026	Paydown	XXX	89,066	89,066	72,854	73,925	0	98	0	98	0	74,023	0	15,043	15,043	754	03/01/2052	1.A
3140XH-AJ-6	FN FS1808 - RMBS	06/01/2026	Paydown	XXX	18,774	18,774	19,137	19,080	0	(2)	0	(2)	0	19,078	0	(304)	(304)	390	05/01/2052	1.A
3140XH-J4-0	FN FS2082 - RMBS	06/01/2026	Paydown	XXX	52,540	52,540	50,994	50,996	0	7	0	7	0	51,003	0	1,537	1,537	1,133	06/01/2052	1.A
3140XJ-3C-5	FN FS3494 - RMBS	06/01/2026	Paydown	XXX	27,797	27,797	27,449	27,470	0	1	0	1	0	27,471	0	326	326	551	08/01/2052	1.A
3140XJ-UL-5	FN FS3286 - RMBS	06/01/2026	Paydown	XXX	21,725	21,725	22,461	22,386	0	(11)	0	(11)	0	22,375	0	(650)	(650)	541	01/01/2050	1.A
3140XK-ES-5	FN FS3744 - RMBS	06/01/2026	Paydown	XXX	67,664	67,664	52,038	52,552	0	97	0	97	0	52,649	0	15,015	15,015	590	07/01/2051	1.A
3140XK-H7-8	FN FS3853 - RMBS	06/01/2026	Paydown	XXX	82,869	82,869	75,514	75,874	0	26	0	26	0	75,899	0	6,969	6,969	1,177	05/01/2052	1.A
3140XL-UW-6	FN FS5096 - RMBS	06/01/2026	Paydown	XXX	42,254	42,254	35,461	35,673	0	35	0	35	0	35,708	0	6,547	6,547	535	08/01/2050	1.A
3140XM-LS-3	FN FS5736 - RMBS	06/01/2026	Paydown	XXX	97,231	97,231	78,332	78,902	0	101	0	101	0	79,003	0	18,228	18,228	1,041	05/01/2052	1.A
3140XM-W9-3	FN FS6071 - RMBS	06/01/2026	Paydown	XXX	15,248	15,248	11,929	12,027	0	16	0	16	0	12,043	0	3,205	3,205	153	04/01/2052	1.A
3140XN-6K-5	FN FS7173 - RMBS	06/01/2026	Paydown	XXX	37,718	37,718	33,009	33,128	0	22	0	22	0	33,150	0	4,568	4,568	482	06/01/2052	1.A
3140XN-R7-1	FN FS6809 - RMBS	06/01/2026	Paydown	XXX	118,990	118,990	118,004	118,023	0	1	0	1	0	118,024	0	965	965	2,576	02/01/2054	1.A
3140XR-MQ-5	FN FS9366 - RMBS	06/01/2026	Paydown	XXX	8,540	8,540	7,040	7,042	0	8	0	8	0	7,050	0	1,490	1,490	87	04/01/2052	1.A
31410F-2Q-7	FN 888283 - RMBS	06/01/2026	Paydown	XXX	1,288	1,288	1,359	1,327	0	(1)	0	(1)	0	1,326	0	(38)	(38)	27	08/01/2034	1.A
31416W-3G-5	FN AB1698 - RMBS	06/11/2026	Various	XXX	73,099	75,828	74,596	74,861	0	13	0	13	0	74,874	0	(1,775)	(1,775)	1,604	11/01/2040	1.A
31418C-U7-7	FN MA3305 - RMBS	06/01/2026	Paydown	XXX	9,703	9,703	9,545	9,567	0	1	0	1	0	9,568	0	135	135	142	03/01/2048	1.A
31418D-6C-1	FN MA4466 - RMBS	06/01/2026	Paydown	XXX	15,039	15,039	12,175	12,187	0	15	0	15	0	12,201	0	2,838	2,838	156	11/01/2051	1.A
31418D-KT-8	FN MA3905 - RMBS	06/01/2026	Paydown	XXX	10,236	10,236	10,383	10,334	0	(1)	0	(1)	0	10,333	0	(97)	(97)	130	01/01/2050	1.A
31418D-PL-0	FN MA4026 - RMBS	06/01/2026	Paydown	XXX	7,660	7,660	7,049	7,066	0	2	0	2	0	7,068	0	591	591	128	05/01/2050	1.A
31418D-Q9-6	FN MA4079 - RMBS	06/01/2026	Paydown	XXX	28,274	28,274	29,771	29,338	0	(7)	0	(7)	0	29,331	0	(1,056)	(1,056)	355	07/01/2050	1.A
31418D-QA-3	FN MA4048 - RMBS	06/01/2026	Paydown	XXX	25,958	25,958	27,329	26,942	0	(7)	0	(7)	0	26,935	0	(978)	(978)	327	06/01/2050	1.A
31418D-SK-9	FN MA4121 - RMBS	06/01/2026	Paydown	XXX	18,764	18,764	19,862	19,554	0	(5)	0	(5)	0	19,549	0	(785)	(785)	232	09/01/2050	1.A
31418D-YY-2	FN MA4326 - RMBS	06/01/2026	Paydown	XXX	23,594	23,594	20,494	20,643	0	18	0	18	0	20,661	0	2,933	2,933	249	05/01/2051	1.A
31418E-BS-8	FN MA4548 - RMBS	06/01/2026	Paydown	XXX	11,021	11,021	9,385	9,381	0	9	0	9	0	9,391	0	1,630	1,630	116	02/01/2052	1.A
31418E-BT-6	FN MA4549 - RMBS	06/01/2026	Paydown	XXX	14,128	14,128	12,455	12,460	0	9	0	9	0	12,469	0	1,659	1,659	178	02/01/2052	1.A
31418E-CA-6	FN MA4564 - RMBS	06/01/2026	Paydown	XXX	23,343	23,343	19,863	19,894	0	17	0	17	0	19,911	0	3,432	3,432	289	03/01/2052	1.A
31418E-DY-3	FN MA4618 - RMBS	06/01/2026	Paydown	XXX	64,241	64,241	60,266	60,329	0	17	0	17	0	60,346	0	3,895	3,895	1,088	04/01/2052	1.A
31418E-EX-4	FN MA4649 - RMBS	06/01/2026	Paydown	XXX	102,480	102,480	99,570	99,803	0	11	0	11	0	99,814	0	2,666	2,666	1,949	05/01/2052	1.A
31418E-GT-1	FN MA4709 - RMBS	06/01/2026	Paydown	XXX	15,813	15,813	15,803	0	0	0	0	0	0	15,803	0	10	10	66	07/01/2052	1.A
31418E-MT-4	FN MA4869 - RMBS	06/01/2026	Paydown	XXX	8,189	8,189	8,232	0	0	1	0	1	0	8,233	0	(44)	(44)	38	01/01/2053	1.A
31418E-V9-8	FN MA5139 - RMBS	06/01/2026	Paydown	XXX	157,975	157,975	158,438	158,340	0	(1)	0	(1)	0	158,339	0	(364)	(364)	3,701	09/01/2053	1.A
31418E-ZL-7	FN MA5246 - RMBS	06/30/2026	---	XXX	0	0	0	0	0	0	0	0	0	7,008	0	(7,008)	(7,008)	0	01/01/2054	1.A
31418F-DA-2	FN MA5496 - RMBS	06/01/2026	Paydown	XXX	18,662	18,662	18,158	0	0	(1)	0	(1)	0	18,156	0	506	506	78	10/01/2054	1.A
31427N-V8-9	FH SL1538 - RMBS	06/01/2026	Paydown	XXX	65,612	65,612	65,484	65,484	0	0	0	0	0	65,484	0	128	128	1,418	11/01/2053	1.A
31427P-XA-7	FH SL2472 - RMBS	06/01/2026	Paydown	XXX	109,637	109,637	111,217	0	0	15	0	15	0	111,232	0	(1,595)	(1,595)	516	08/01/2054	1.A
3142GR-FF-2	FH RJ1065 - RMBS	06/01/2026	Paydown	XXX	192,000	192,000	188,835	189,084	0	32	0	32	0	189,116	0	2,884	2,884	4,119	03/01/2054	1.A
35563P-R4-3	SCRT 2024-1 MT - CMO/RMBS	06/02/2026	Paydown	XXX	20,865	20,865	17,178	17,223	0	14	0	14	0	17,237	0	3,627	3,627	260	11/26/2063	1.A
35563P-X4-6	SCRT 2024-2 MT - CMO/RMBS	06/01/2026	Paydown	XXX	19,579	19,579	17,765	17,993	0	62	0	62	0	18,055	0	1,524	1,524	277	05/27/2064	1.A
35563P-Z2-8	SCRT 2025-1 MAU - CMO/RMBS	06/01/2026	Paydown	XXX	10,012	10,012	9,031	9,040	0	4	0	4	0	9,044	0	968	968	140	11/25/2064	1.A
1039999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					10,946,233	11,220,006	10,730,897	10,348,418	0	1,905	0	1,905	0	10,719,689	0	226,544	226,544	200,999	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)																				
3132WW-3N-0	FH WA3304 - CMBS/RMBS	06/01/2026	Paydown	XXX	3,911	3,911	3,341	3,429	0	11	0	11	0	3,440	0	471	471	50	04/01/2036	1.A
3136BF-4D-2	FNA 2021-M11 A2 - CMBS	04/28/2026	WELLS FARGO SECURITIES-46171	XXX	1,846,605	2,100,000	2,039,354	2,076,399	0	2,557	0	2,557	0	2,078,956	0	(232,351)	(232,351)	12,743	03/25/2031	1.A
3136BL-RM-4	FNA 2022-M1G A2 - CMBS	05/19/2026	MS SECURITIES - FID	XXX	2,168,555	2,500,000	2,335,108	2,398,311	0	6,718	0	6,718	0	2,405,029	0	(236,474)	(236,474)	18,078	09/25/2031	1.A
31377U-ZK-2	FN 387846 - CMBS/RMBS	06/01/2026	Paydown	XXX	2,813	2,813	2,526	2,592	0	7	0	7	0	2,599	0	213	213	44	08/01/2034	1.A
3137BX-RT-1	FHMS K-S08 A2 - CMBS	06/12/2026	GOLDMAN	XXX	1,324,257	1,335,000	1,374,969	1,338,077	0	(2,191)	0	(2,191)	0	1,335,886	0	(11,629)	(11,629)	23,676	03/25/2027	1.A
3137FN-WX-4	FHMS K-736 A2 - CMBS	06/01/2026	Paydown	XXX	1,417,155	1,417,155	1,459,640	1,417,942	0	(1,876)	0	(1,876)	0	1,416,065	0	1,090	1,090	14,461	07/25/2026	1.A
3137FN-X4-7	FHMS K-097 A1 - CMBS	06/25/2026	Various	XXX	124,854	128,518	129,158	128,512	0	(28)	0	(28)	0	128,484	0	(3,630)	(3,630)	1,419	05/25/2029	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 Desig. Modifier and SVO Administrative Symbol
3137FV-EE-8	FHMS K-G03 X1 - CMBS	06/12/2026	BAY CREST PARTNERS LLC	XXX	356,777	0	901,753	405,071	0	(42,752)	0	(42,752)	0	362,319	0	(5,541)	(5,541)	60,662	06/25/2030	1.A
3138LA-EE-5	FN AM9132 - CMBS/RMBS	06/01/2026	Paydown	XXX	2,534	2,534	2,381	2,513	0	0	0	0	0	2,513	0	21	21	35	06/01/2035	1.A
3138LA-F6-1	FN AM9188 - CMBS/RMBS	06/01/2026	Paydown	XXX	1,099	1,099	998	1,000	0	3	0	3	0	1,003	0	97	97	14	06/01/2035	1.A
3138LA-SW-0	FN AM9532 - CMBS/RMBS	06/01/2026	Paydown	XXX	11,192	11,192	11,770	11,353	0	(7)	0	(7)	0	11,346	0	(154)	(154)	171	10/01/2035	1.A
3138LA-X5-3	FN AM9699 - CMBS/RMBS	06/01/2026	Paydown	XXX	5,730	5,730	6,030	5,788	0	(3)	0	(3)	0	5,785	0	(55)	(55)	89	08/01/2035	1.A
3138LC-LE-3	FN AN0324 - CMBS/RMBS	06/01/2026	Paydown	XXX	5,102	5,102	5,382	5,187	0	(4)	0	(4)	0	5,183	0	(81)	(81)	79	11/01/2035	1.A
3138LF-RV-2	FN AN3199 - CMBS/RMBS	06/01/2026	Paydown	XXX	6,664	6,664	6,225	6,498	0	8	0	8	0	6,506	0	158	158	73	10/01/2031	1.A
3138LH-PS-7	FN AN4932 - CMBS/RMBS	06/01/2026	Paydown	XXX	6,927	6,927	6,156	6,393	0	12	0	12	0	6,405	0	522	522	101	03/01/2037	1.A
3138LJ-5D-8	FN AN6243 - CMBS/RMBS	06/01/2026	Paydown	XXX	1,571	1,571	1,372	1,414	0	3	0	3	0	1,417	0	154	154	23	09/01/2037	1.A
3138LJ-VP-2	FN AN6021 - CMBS/RMBS	06/01/2026	Paydown	XXX	1,853	1,853	1,684	1,747	0	5	0	5	0	1,752	0	101	101	24	07/01/2032	1.A
3138LK-MB-0	FN AN6653 - CMBS/RMBS	06/01/2026	Paydown	XXX	4,317	4,317	3,833	3,990	0	14	0	14	0	4,004	0	313	313	56	10/01/2032	1.A
3138LL-PT-6	FN AN7633 - CMBS/RMBS	06/01/2026	Paydown	XXX	2,246	2,246	2,036	2,096	0	6	0	6	0	2,103	0	143	143	30	12/01/2032	1.A
3138LL-XS-9	FN AN7888 - CMBS/RMBS	06/01/2026	Paydown	XXX	1,023	1,023	947	948	0	2	0	2	0	951	0	72	72	14	12/01/2034	1.A
3138LM-CX-9	FN AN8185 - CMBS/RMBS	06/01/2026	Paydown	XXX	2,826	2,826	2,706	2,770	0	2	0	2	0	2,771	0	55	55	41	01/01/2033	1.A
3138LM-DQ-3	FN AN8210 - CMBS/RMBS	06/01/2026	Paydown	XXX	9,371	9,371	9,123	9,235	0	4	0	4	0	9,239	0	132	132	127	01/01/2033	1.A
3138LM-K2-8	FN AN8412 - CMBS/RMBS	06/01/2026	Paydown	XXX	9,510	9,510	9,019	9,274	0	8	0	8	0	9,282	0	228	228	135	02/01/2033	1.A
3138LM-MN-0	FN AN8464 - CMBS/RMBS	06/01/2026	Paydown	XXX	8,915	8,915	8,409	8,668	0	8	0	8	0	8,676	0	238	238	125	03/01/2033	1.A
3138LN-MU-2	FN AN9370 - CMBS/RMBS	06/01/2026	Paydown	XXX	6,545	6,545	6,582	6,573	0	(2)	0	(2)	0	6,571	0	(27)	(27)	110	06/01/2033	1.A
3140HR-LW-1	FN BL0340 - CMBS/RMBS	05/26/2026	Paydown	XXX	852,647	852,647	824,269	832,675	0	1,127	0	1,127	0	833,803	0	18,844	18,844	13,443	10/01/2030	1.A
3140HT-HD-4	FN BL2027 - CMBS/RMBS	06/01/2026	Paydown	XXX	8,310	8,310	8,314	8,308	0	(2)	0	(2)	0	8,306	0	3	3	127	04/01/2034	1.A
3140HV-GA-6	FN BL3792 - CMBS/RMBS	06/01/2026	Paydown	XXX	4,277	4,277	3,791	3,937	0	17	0	17	0	3,954	0	322	322	52	09/01/2031	1.A
3140HX-SF-8	FN BL5917 - CMBS/RMBS	06/01/2026	Paydown	XXX	3,410	3,410	2,849	2,962	0	13	0	13	0	2,975	0	434	434	35	03/01/2035	1.A
3140HY-XE-3	FN BL6976 - CMBS/RMBS	06/01/2026	Paydown	XXX	8,291	8,291	8,679	8,471	0	(16)	0	(16)	0	8,456	0	(165)	(165)	59	06/01/2030	1.A
3140LB-M9-1	FN BS1283 - CMBS/RMBS	06/01/2026	Paydown	XXX	7,505	7,505	6,952	7,113	0	14	0	14	0	7,127	0	379	379	57	03/01/2033	1.A
3140LB-NV-1	FN BS1303 - CMBS/RMBS	06/01/2026	Paydown	XXX	8,143	8,143	8,114	8,124	0	0	0	0	0	8,125	0	19	19	50	03/01/2031	1.A
3140LC-E2-3	FN BS1952 - CMBS/RMBS	06/01/2026	Paydown	XXX	1,461	1,461	1,363	1,394	0	4	0	4	0	1,398	0	64	64	15	05/01/2033	1.A
3140LC-MM-0	FN BS2163 - CMBS/RMBS	06/01/2026	Paydown	XXX	6,307	6,307	6,354	6,335	0	(2)	0	(2)	0	6,333	0	(25)	(25)	54	06/01/2033	1.A
3140LD-AU-3	FN BS2718 - CMBS/RMBS	06/01/2026	Paydown	XXX	2,285	2,285	1,851	0	0	9	0	9	0	1,860	0	424	424	15	08/01/2036	1.A
3140LD-RY-7	FN BS3202 - CMBS/RMBS	06/01/2026	Paydown	XXX	5,526	5,526	5,551	5,541	0	(1)	0	(1)	0	5,540	0	(14)	(14)	45	09/01/2033	1.A
3140LE-RK-5	FN BS4089 - CMBS/RMBS	06/01/2026	Paydown	XXX	6,165	6,165	5,810	5,895	0	6	0	6	0	5,901	0	264	264	57	12/01/2036	1.A
1049999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)					8,246,679	8,489,148	9,214,399	8,746,536	0	(36,325)	0	(36,325)	0	8,712,062	0	(465,383)	(465,383)	146,391	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																				
01170R-RJ-3	ALASKA HOUSING FINANCE CORPORATION	04/28/2026	Call @ 100.00	XXX	70,000	70,000	72,164	71,836	0	(83)	0	(83)	0	71,753	0	(1,753)	(1,753)	176	12/01/2053	1.A FE
03464T-AC-3	AOMT 2022-3 A3 - RMBS	06/01/2026	Paydown	XXX	20,385	20,385	19,872	19,977	0	7	0	7	0	19,984	0	401	401	360	01/25/2067	1.C
10569W-AC-5	BRAVO 2025-NQM9 A1 - RMBS	06/01/2026	Paydown	XXX	36,121	36,121	36,120	36,112	0	(16)	0	(16)	0	36,096	0	25	25	794	08/25/2065	1.A FE
10570C-AC-6	BRAVO 26NQM1 A1A - RMBS	06/01/2026	Paydown	XXX	9,329	9,329	9,326	0	0	(2)	0	(2)	0	9,324	0	5	5	169	12/28/2065	1.A FE
12531B-AA-6	CFMT 2025-HB16 A - RMBS	06/25/2026	Paydown	XXX	35,671	35,671	34,651	34,625	0	242	0	242	0	34,866	0	804	804	453	03/26/2035	1.A FE
126407-AC-9	CSMC 2021-NQM1 A3 - CMO/RMBS	06/25/2026	Various	XXX	124,614	139,950	139,947	139,931	0	(2)	0	(2)	0	139,929	0	(15,315)	(15,315)	867	05/26/2065	1.C FE
12656G-AC-0	COLT 202R A3 - CMO/RMBS	06/25/2026	Paydown	XXX	9,614	9,614	9,614	9,614	0	0	0	0	0	9,614	0	0	0	72	10/26/2065	1.A FE
12659Y-AC-8	COLT 2022-3 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	16,996	16,996	16,987	16,979	0	(1)	0	(1)	0	16,979	0	17	17	305	02/25/2067	1.B FE
12676K-AF-0	COLT 2025-11 A2 - RMBS	06/01/2026	Paydown	XXX	26,769	26,769	26,769	26,769	0	(14)	0	(14)	0	26,755	0	14	14	854	11/25/2070	1.C FE
12676K-AG-8	COLT 2025-11 A3 - RMBS	06/01/2026	Paydown	XXX	40,424	40,424	40,423	40,423	0	(21)	0	(21)	0	40,402	0	22	22	1,327	11/25/2070	1.F FE
15723A-AA-9	CFMT 2024-HB15 A - RMBS	06/25/2026	Paydown	XXX	10,544	10,544	10,342	10,633	0	(20)	0	(20)	0	10,612	0	(68)	(68)	169	08/25/2034	1.A FE
16159N-AK-0	CHASE 244 A6 - RMBS	06/01/2026	Paydown	XXX	41,941	41,941	41,470	41,638	0	26	0	26	0	41,664	0	277	277	977	03/25/2055	1.A
16160K-AK-3	CHASE 2026-5 A4A - RMBS	06/01/2026	Paydown	XXX	4,805	4,805	4,774	0	0	0	0	0	0	4,774	0	31	31	20	03/26/2057	1.A FE
16160Q-AD-6	CHASE 249 A4 - RMBS	06/01/2026	Paydown	XXX	50,046	50,046	50,062	49,964	0	(42)	0	(42)	0	49,922	0	124	124	1,058	09/27/2055	1.A
16162U-AE-3	CHASE 258 A4A - RMBS	06/01/2026	Paydown	XXX	78,183	78,183	78,071	78,064	0	(2)	0	(2)	0	78,063	0	121	121	1,661	06/25/2056	1.A FE
16190A-AJ-2	CHASE 264 A4 - RMBS	06/01/2026	Paydown	XXX	27,126	27,126	27,130	0	0	0	0	0	0	27,130	0	(4)	(4)	194	02/26/2057	1.A FE
19648G-2W-1	COLORADO HOUSING AND FINANCE AUTHORITY	06/12/2026	Redemption @ 100.00	XXX	5,000	5,000	5,232	5,230	0	(9)	0	(9)	0	5,220	0	(220)	(220)	135	05/01/2056	1.A FE
19648G-BU-5	COLORADO HOUSING AND FINANCE AUTHORITY	06/12/2026	Call @ 100.00	XXX	20,000	20,000	20,596	20,525	0	(18)	0	(18)	0	20,507	0	(507)	(507)	353	11/01/2053	1.A FE
19648G-KV-3	COLORADO HOUSING AND FINANCE AUTHORITY	06/12/2026	Call @ 100.00	XXX	10,000	10,000	10,590	10,528	0	(18)	0	(18)	0	10,510	0	(510)	(510)	169	11/01/2050	1.A FE
24380V-AC-5	DRMT 2021-1 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	4,665	4,665	4,664	4,663	0	0	0	0	0	4,663	0	2	2	21	05/25/2065	1.C 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 Identi-fication	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 Desig. Modifier and SVO Administrative Symbol
31573W-AC-5	EFMT 202 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	3,578	3,578	3,578	3,567	0	0	0	0	0	3,567	0	11	11	28	10/25/2065	1.A
33851M-AP-7	FSMT 2021-9INV B1 - CMO/RMBS	06/25/2026	Various	XXX	380,333	409,542	425,580	418,737	0	(790)	0	(790)	0	417,947	0	(37,614)	(37,614)	6,464	10/25/2041	1.A
34074M-6C-0	FLORIDA HOUSING FINANCE CORPORATION	06/16/2026	Call @ 100.00	XXX	30,000	30,000	30,801	30,693	0	(37)	0	(37)	0	30,656	0	(656)	(656)	966	01/01/2055	1.A FE
36168M-AC-7	GCAT 2022-NQM3 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	25,452	25,452	24,421	24,619	0	12	0	12	0	24,631	0	821	821	480	04/25/2067	1.C
36260D-AS-9	GSMBS 2020-PJ5 B1 - CMO/RMBS	06/01/2026	Paydown	XXX	5,496	5,496	5,890	5,653	0	(10)	0	(10)	0	5,644	0	(148)	(148)	73	03/27/2051	1.A
36260D-AY-6	GSMBS 2020-PJ5 B3 - CMO/RMBS	06/01/2026	Paydown	XXX	5,517	5,517	5,539	5,495	0	(1)	0	(1)	0	5,493	0	23	23	74	03/27/2051	1.A
36260R-BA-6	GSMBS 2020-PJ6 B2 - CMO/RMBS	06/01/2026	Paydown	XXX	3,777	3,777	3,806	3,779	0	0	0	0	0	3,779	0	(2)	(2)	44	05/25/2051	1.B
36260R-BD-0	GSMBS 2020-PJ6 B3 - CMO/RMBS	06/01/2026	Paydown	XXX	3,807	3,807	3,701	3,734	0	1	0	1	0	3,736	0	71	71	44	05/25/2051	1.E
36261M-AS-8	GSMBS 21PJ1 B1 - CMO/RMBS	06/01/2026	Paydown	XXX	5,979	5,979	6,151	6,083	0	(4)	0	(4)	0	6,080	0	(100)	(100)	66	06/25/2051	1.A
36261M-AV-1	GSMBS 21PJ1 B2 - CMO/RMBS	06/01/2026	Paydown	XXX	4,111	4,111	4,163	4,136	0	(1)	0	(1)	0	4,135	0	(24)	(24)	46	06/25/2051	1.B
36273R-AE-4	GSMBS 2025-PJ11 A5 - RMBS	06/01/2026	Paydown	XXX	127,137	127,137	126,809	126,809	0	0	0	0	0	126,809	0	328	328	2,448	05/25/2056	1.A FE
36273W-AD-5	GSMBS 2025-PJ3 A4 - CMO/RMBS	06/01/2026	Paydown	XXX	22,093	22,093	22,291	22,267	0	3	0	3	0	22,271	0	(178)	(178)	528	07/26/2055	1.A
36275B-AA-5	GSMBS 26CES3 A1A - RMBS	06/01/2026	Paydown	XXX	8,776	8,776	8,776	0	0	0	0	0	0	8,776	0	0	0	39	09/25/2056	1.A FE
362982-AD-2	GSMBS 26PJ7 A4 - RMBS	06/01/2026	Paydown	XXX	8,364	8,364	8,372	0	0	0	0	0	0	8,373	0	(9)	(9)	38	10/25/2056	1.A FE
44970E-AA-1	IMSVA 2021-1 CTF - CMBS/CMO	06/12/2026	Various	XXX	244,871	253,534	263,042	261,720	0	(156)	0	(156)	0	261,564	0	(16,693)	(16,693)	4,134	08/20/2043	1.B FE
45129Y-T9-7	IDAHO HOUSING AND FINANCE ASSOCIATION	05/01/2026	Maturity @ 100.00	XXX	30,000	30,000	30,200	30,117	0	(9)	0	(9)	0	30,108	0	(108)	(108)	741	07/01/2029	1.B FE
45130B-DM-2	IDAHO HOUSING AND FINANCE ASSOCIATION	06/03/2026	Call @ 100.00	XXX	20,000	20,000	21,086	21,047	0	(42)	0	(42)	0	21,005	0	(1,005)	(1,005)	528	01/01/2056	1.B FE
45203M-XG-1	ILLINOIS HSG DEV AUTH REV	06/02/2026	Call @ 100.00	XXX	25,000	25,000	25,410	25,310	0	(19)	0	(19)	0	25,292	0	(292)	(292)	802	04/01/2054	1.A FE
45505T-4B-4	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F	06/03/2026	Call @ 100.00	XXX	25,000	25,000	26,041	25,901	0	(53)	0	(53)	0	25,848	0	(848)	(848)	801	01/01/2054	1.B FE
45505T-6B-2	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F	06/03/2026	Call @ 100.00	XXX	20,000	20,000	20,569	20,516	0	(26)	0	(26)	0	20,491	0	(491)	(491)	612	07/01/2054	1.B FE
462467-7M-7	IOWA FINANCE AUTHORITY	06/02/2026	Call @ 100.00	XXX	20,000	20,000	20,236	20,198	0	(11)	0	(11)	0	20,187	0	(187)	(187)	554	07/01/2034	1.A FE
462467-7P-0	IOWA FINANCE AUTHORITY	06/02/2026	Call @ 100.00	XXX	45,000	45,000	46,285	46,083	0	(59)	0	(59)	0	46,024	0	(1,024)	(1,024)	1,483	07/01/2054	1.A FE
46247E-FR-1	IOWA FINANCE AUTHORITY	06/02/2026	Call @ 100.00	XXX	20,000	20,000	20,837	20,770	0	(39)	0	(39)	0	20,731	0	(731)	(731)	629	07/01/2055	1.A FE
46247E-HU-2	IOWA FINANCE AUTHORITY	06/02/2026	Call @ 100.00	XXX	15,000	15,000	15,759	15,724	0	(32)	0	(32)	0	15,692	0	(692)	(692)	539	07/01/2055	1.A FE
46591K-AJ-2	JPMMT 2019-8 A5 - CMO/RMBS	06/01/2026	Paydown	XXX	5,078	5,078	5,151	5,123	0	2	0	2	0	5,125	0	(47)	(47)	81	03/25/2050	1.A
46591L-BH-3	JPMMT 19INV3 A15 - CMO/RMBS	06/01/2026	Paydown	XXX	5,343	5,343	5,421	5,363	0	0	0	0	0	5,363	0	(20)	(20)	73	05/25/2050	1.A
46591V-BH-1	JPMMT 2020-INV1 A15 - CMO/RMBS	06/01/2026	Paydown	XXX	1,782	1,782	1,824	1,814	0	(1)	0	(1)	0	1,814	0	(32)	(32)	25	08/25/2050	1.A
46592E-AF-3	JPMMT 2021-1 A4 - CMO/RMBS	06/01/2026	Paydown	XXX	12,757	12,757	13,264	13,091	0	(13)	0	(13)	0	13,077	0	(320)	(320)	133	06/26/2051	1.A
46592K-BT-8	JPMMT 2021-3 B1 - CMO/RMBS	06/01/2026	Paydown	XXX	11,861	11,861	12,330	12,189	0	(10)	0	(10)	0	12,179	0	(319)	(319)	147	07/25/2051	1.A
46592X-AF-1	JPMMT 2021-13 A4 - CMO/RMBS	06/01/2026	Paydown	XXX	6,782	6,782	6,879	6,831	0	(1)	0	(1)	0	6,830	0	(49)	(49)	73	04/25/2052	1.A
46648R-AN-1	JPMMT 2018-1 A13 - RMBS	06/01/2026	Paydown	XXX	7,490	7,490	7,404	7,435	0	0	0	0	0	7,434	0	55	55	114	06/25/2048	1.A
46649C-AN-3	JPMMT 2018-4 A13 - CMO/RMBS	06/01/2026	Paydown	XXX	13,736	13,736	12,954	13,338	0	(3)	0	(3)	0	13,335	0	400	400	199	10/26/2048	1.A
46651B-AR-1	JPMMT 2019-6 A15 - CMO/RMBS	06/01/2026	Paydown	XXX	2,120	2,120	2,146	2,138	0	2	0	2	0	2,140	0	(19)	(19)	29	12/27/2049	1.A
46653L-CD-6	JPMMT 20LTV2 B2 - CMO/RMBS	06/01/2026	Paydown	XXX	7,444	7,444	7,986	7,621	0	(12)	0	(12)	0	7,609	0	(164)	(164)	122	11/25/2050	1.A
46653L-CG-9	JPMMT 20LTV2 B3 - CMO/RMBS	06/01/2026	Paydown	XXX	6,023	6,023	6,333	6,181	0	(3)	0	(3)	0	6,178	0	(155)	(155)	99	11/25/2050	1.A
46653P-BJ-5	JPMMT 216 A12 - CMO/RMBS	06/01/2026	Paydown	XXX	6,898	6,898	7,864	7,645	0	(12)	0	(12)	0	7,632	0	(734)	(734)	143	10/25/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	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 Desig. Modifier and SVO Administrative Symbol
46654A-BZ-1	JPMMT 2110 B2 - CMO/RMBS	06/01/2026	Paydown	XXX	20,065	20,065	20,458	20,345	0	(10)	0	(10)	0	20,335	0	(270)	(270)	234	12/26/2051	1.E
46660Y-AD-1	JPMMT 26LTV1 A2 - RMBS	06/01/2026	Paydown	XXX	16,153	16,153	16,153	0	0	0	0	0	0	16,153	0	0	0	111	09/25/2056	1.D FE
491309-GX-2	KENTUCKY HSG CORP SINGLE FAMILY MTG REV	06/02/2026	Call @ 100.00	XXX	20,000	20,000	20,599	20,518	0	(28)	0	(28)	0	20,490	0	(490)	(490)	644	01/01/2055	1.B FE
55287Y-AD-5	MFRA 2026-NQM1 A1A - RMBS	06/01/2026	Paydown	XXX	10,922	10,922	10,928	0	0	(1)	0	(1)	0	10,927	0	(5)	(5)	133	02/25/2071	1.A FE
57587A-SC-3	MASSACHUSETTS ST HSG FIN AGY HSG REV	06/01/2026	Maturity @ 100.00	XXX	200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,050	06/01/2026	1.C FE
57587G-H5-7	MASSACHUSETTS ST HSG FIN AGY HSG REV	05/29/2026	Call @ 100.00	XXX	75,000	75,000	76,232	76,059	0	(57)	0	(57)	0	76,002	0	(1,002)	(1,002)	2,344	12/01/2054	1.B FE
59166D-AA-5	MST 181 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	10,395	10,395	10,414	10,388	0	(2)	0	(2)	0	10,386	0	9	9	153	03/25/2057	1.A
641279-YS-7	NEVADA HOUSING DIVISION	03/06/2026	Call @ 100.00	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	39	10/01/2054	1.B FE
64829H-AD-9	NRZT 2016-3 A1B - CMO/RMBS	06/01/2026	Paydown	XXX	1,989	1,989	2,046	2,018	0	(1)	0	(1)	0	2,016	0	(28)	(28)	28	09/25/2056	1.A
64831T-AC-1	NRZT 2021-NQM3 A3 - CMO/RMBS	06/08/2026	Various	XXX	414,537	466,306	466,836	466,607	0	(36)	0	(36)	0	466,571	0	(52,035)	(52,035)	3,664	11/27/2056	1.A
64832L-AC-7	NRZT 2026-NQM1 A1A - RMBS	06/01/2026	Paydown	XXX	14,105	14,105	14,114	0	0	(3)	0	(3)	0	14,110	0	(5)	(5)	220	11/25/2065	1.A FE
64988Y-ZB-6	STATE OF NEW YORK MORTGAGE AGENCY	03/03/2026	Call @ 100.00	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	60	10/01/2054	1.B FE
658909-6Y-7	NORTH DAKOTA STATE NORTH DAKOTA HOUSING	06/04/2026	Call @ 100.00	XXX	30,000	30,000	30,929	30,785	0	(42)	0	(42)	0	30,742	0	(742)	(742)	977	07/01/2054	1.B FE
67122C-AC-9	OBX 25NQ15 A1 - RMBS	06/01/2026	Paydown	XXX	64,970	64,970	64,970	64,949	0	(27)	0	(27)	0	64,921	0	49	49	1,370	07/27/2065	1.A FE
67124E-AH-2	OBX 26NQM6 A2 - RMBS	06/01/2026	Paydown	XXX	8,422	8,422	8,422	0	0	0	0	0	0	8,422	0	0	0	54	04/26/2066	1.C FE
68278F-AA-6	OLIT 25HB2 A - RMBS	06/25/2026	Paydown	XXX	34,810	34,810	33,959	33,962	0	20	0	20	0	33,982	0	828	828	406	11/25/2038	1.A FE
74939H-AA-1	RCKTL 2025-2 A - RMBS	06/25/2026	Paydown	XXX	49,599	49,599	49,598	49,599	0	0	0	0	0	49,599	0	0	0	914	11/27/2034	1.A FE
74940F-AA-2	RCKT 26CES5 A1A - RMBS	06/01/2026	Paydown	XXX	5,278	5,278	5,278	0	0	0	0	0	0	5,278	0	0	0	23	05/25/2056	1.A FE
76221S-CW-9	RHODE ISLAND HOUSING & MORTGAGE FINANCE	03/03/2026	Call @ 100.00	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	52	10/01/2054	1.B FE
78433Q-AC-9	SGR 221 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	11,429	11,429	11,429	11,418	0	(1)	0	(1)	0	11,417	0	12	12	182	03/27/2062	1.C FE
81743B-AK-3	SEMT 2024-4 A10 - RMBS	06/01/2026	Paydown	XXX	62,342	62,342	62,113	62,107	0	(1)	0	(1)	0	62,105	0	237	237	1,505	05/26/2054	1.A
81743G-AE-6	SEMT 2025-5 A5 - RMBS	06/01/2026	Paydown	XXX	80,286	80,286	79,764	79,801	0	37	0	37	0	79,838	0	449	449	1,804	06/25/2055	1.A
81743J-AK-6	SEMT 2023-4 A10 - CMO/RMBS	06/01/2026	Paydown	XXX	23,520	23,520	23,068	23,237	0	28	0	28	0	23,265	0	255	255	562	11/25/2053	1.A
81746Q-AU-5	SEMT 182 A19 - CMO/RMBS	06/01/2026	Paydown	XXX	437	437	437	437	0	0	0	0	0	437	0	0	0	6	02/25/2048	1.A
81747E-AW-7	SEMT 2018-CH2 A21 - CMO/RMBS	06/01/2026	Paydown	XXX	311	311	312	311	0	0	0	0	0	311	0	0	0	5	06/25/2048	1.A
81748C-CE-8	SEMT 2021-9 B2 - CMO/RMBS	06/01/2026	Paydown	XXX	4,806	4,806	4,773	4,778	0	0	0	0	0	4,778	0	27	27	57	01/25/2052	2.A
81748E-AL-0	SEMT 2024-7 A11 - RMBS	06/26/2026	Paydown	XXX	109,447	109,447	109,301	109,204	0	(67)	0	(67)	0	109,137	0	311	311	2,436	08/25/2054	1.A
81748J-AG-0	SEMT 2019-4 A7 - RMBS	06/01/2026	Paydown	XXX	4,698	4,698	4,914	4,841	0	0	0	0	0	4,841	0	(143)	(143)	68	11/25/2049	1.A
81749M-AL-1	SEMT 2025-4 A11 - RMBS	06/01/2026	Paydown	XXX	163,372	163,372	163,040	162,974	0	(50)	0	(50)	0	162,923	0	448	448	3,509	04/26/2055	1.A
81749P-AE-0	SEMT 2024-9 A5 - RMBS	06/01/2026	Paydown	XXX	92,029	92,029	92,149	92,024	0	(63)	0	(63)	0	91,961	0	67	67	2,033	10/26/2054	1.A
81749V-AL-1	SEMT 2025-7 A11 - RMBS	06/01/2026	Paydown	XXX	63,645	63,645	63,610	63,610	0	(1)	0	(1)	0	63,609	0	35	35	1,291	08/25/2055	1.A FE
81749Y-AL-5	SEMT 2025-6 A11 - RMBS	06/01/2026	Paydown	XXX	137,942	137,942	137,786	137,766	0	(13)	0	(13)	0	137,753	0	189	189	2,864	07/26/2055	1.A
81750B-AB-3	SEMT 2025-9 A2 - RMBS	06/01/2026	Paydown	XXX	96,890	96,890	96,618	96,618	0	(2)	0	(2)	0	96,615	0	275	275	1,910	10/25/2055	1.A FE
81750D-CS-0	SEMT 2025-13 B1 - RMBS	06/01/2026	Paydown	XXX	3,383	3,383	3,442	3,442	0	(1)	0	(1)	0	3,440	0	(57)	(57)	82	01/25/2056	1.C FE
81750D-CV-3	SEMT 2025-13 B2 - RMBS	06/01/2026	Paydown	XXX	1,692	1,692	1,705	1,705	0	0	0	0	0	1,705	0	(13)	(13)	41	01/25/2056	1.F FE
81750K-AE-7	SEMT 2026-1 A5 - RMBS	06/01/2026	Paydown	XXX	50,800	50,800	50,403	0	0	15	0	15	0	50,418	0	382	382	730	02/25/2056	1.A FE
88046K-LB-0	TENNESSEE HOUSING DEVELOPMENT AGENCY	05/20/2026	Call @ 100.00	XXX	20,000	20,000	20,579	20,482	0	(28)	0	(28)	0	20,454	0	(454)	(454)	664	01/01/2055	1.B FE
882750-WV-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE	06/02/2026	Call @ 100.00	XXX	75,000	75,000	77,081	76,778	0	(89)	0	(89)	0	76,689	0	(1,689)	(1,689)	2,297	01/01/2054	1.B FE
89175T-AA-6	TPMT 2018-4 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	18,867	18,867	18,295	18,688	0	13	0	13	0	18,701	0	166	166	220	06/25/2058	1.A
89175V-AA-1	TPMT 182 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	15,827	15,827	15,776	15,792	0	35	0	35	0	15,827	0	0	0	204	03/25/2058	1.A
89179T-AA-2	TPMT 2021-R1 A1 - CMO/RMBS	06/01/2026	Paydown	XXX	15,950	15,950	16,259	16,235	0	(2)	0	(2)	0	16,233	0	(283)	(283)	187	11/30/2060	1.A FE
917437-FP-5	UTAH HOUSING CORPORATION	03/09/2026	Call @ 100.00	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	43	01/01/2054	1.C FE
917437-HM-0	UTAH HOUSING CORPORATION	03/09/2026	Call @ 100.00	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	28	07/01/2054	1.C FE
924921-AC-3	VERUS 2022-5 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	25,864	25,864	24,791	24,920	0	11	0	11	0	24,931	0	934	934	448	04/25/2067	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	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 Desig. Modifier and SVO Administrative Symbol
92537Q-AF-8	VERUS 2021-1 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	2,612	2,612	2,612	2,611	0	0	0	0	0	2,611	0	1	1	12	01/25/2066	1.C FE
92538B-AC-7	VERUS 2021-R1 A3 - CMO/RMBS	06/01/2026	Paydown	XXX	5,258	5,258	5,258	5,256	0	0	0	0	0	5,255	0	3	3	29	10/25/2063	1.A
92812U-LT-3	VIRGINIA HOUSING DEVELOPMENT AUTHORITY -	06/01/2026	Paydown	XXX	14,188	14,188	14,188	14,184	0	(2)	0	(2)	0	14,183	0	5	5	354	06/25/2034	1.A FE
93978T-8A-0	WASHINGTON STATE HOUSING FINANCE COMMISS	05/11/2026	Call @ 100.00	XXX	35,000	35,000	35,685	35,584	0	(26)	0	(26)	0	35,558	0	(558)	(558)	54	06/01/2054	1.A FE
95002K-AS-2	WFMBS 2020-1 A17 - CMO/RMBS	06/01/2026	Paydown	XXX	1,735	1,735	1,750	1,747	0	0	0	0	0	1,747	0	(12)	(12)	22	12/27/2049	1.A
95002V-AS-8	WFMBS 2020-4 A17 - CMO/RMBS	06/01/2026	Paydown	XXX	3,281	3,281	3,389	3,370	0	(2)	0	(2)	0	3,368	0	(88)	(88)	45	07/25/2050	1.A
1059999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					3,945,691	4,050,668	4,089,163	3,914,390	0	(1,699)	0	(1,699)	0	4,076,368	0	(130,676)	(130,676)	71,700	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)																				
03880R-AA-7	ARCLO 2021-FL4 A - CMBS	05/15/2026	Paydown	XXX	210,571	210,571	210,571	210,571	0	0	0	0	0	210,571	0	0	0	4,262	11/17/2036	1.A FE
04248N-AA-1	ARMYHW 2005 1A - ABS	06/15/2026	Paydown	XXX	8,385	8,385	7,983	8,072	0	4	0	4	0	8,077	0	309	309	232	06/15/2050	1.D FE
05491L-AA-6	BBCMS 2016-ETC A - CMBS	05/14/2026	Paydown	XXX	2,000,000	2,000,000	2,059,933	2,002,713	0	(2,314)	0	(2,314)	0	2,000,398	0	(398)	(398)	24,475	08/14/2036	1.A
05492T-BP-4	BBCMS 2020-C6 A4 - CMBS	06/05/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	1,108,000	1,202,000	1,300,695	1,244,893	0	(4,661)	0	(4,661)	0	1,240,232	0	(132,233)	(132,233)	16,477	02/18/2053	1.A
05602H-AA-1	BPR 22SSP A - CMBS	06/15/2026	Paydown	XXX	725,000	725,000	723,188	724,870	0	106	0	106	0	724,975	0	25	25	24,463	05/16/2039	1.A FE
05604F-AC-9	BWAY 2013-1515 A2 - CMBS	06/01/2026	Paydown	XXX	137,275	137,275	144,316	137,192	0	(11)	0	(11)	0	137,181	0	95	95	1,639	03/10/2033	1.A
056083-AJ-7	BXP 2017-GM C - CMBS	06/09/2026	Bank of America Securities	XXX	1,275,676	1,300,000	1,302,112	1,299,047	0	(141)	0	(141)	0	1,298,906	0	(23,230)	(23,230)	23,622	06/15/2039	1.A
05615D-AC-1	BMO 2025-C12 A5 - CMBS	06/12/2026	NESBITT BURNS SECS INC	XXX	683,550	651,000	670,530	669,624	0	(771)	0	(771)	0	668,854	0	14,696	14,696	20,595	06/17/2058	1.A
05620H-AC-5	BX 26LP3 B - CMBS	05/15/2026	Paydown	XXX	7,934	7,934	7,934	0	0	0	0	0	0	7,934	0	0	0	26	04/15/2043	1.D FE
06036F-BC-4	BANK 2018-BNK15 A4 - CMBS	06/05/2026	WELLS FARGO SECURITIES-46171	XXX	1,979,297	2,000,000	2,410,313	2,141,674	0	(22,545)	0	(22,545)	0	2,119,129	0	(139,832)	(139,832)	45,784	11/18/2061	1.A
06539V-AP-3	BANK 2022-BNK39 XA - CMBS	06/01/2026	Direct	XXX	0	0	1,399	848	0	0	0	0	0	848	0	(848)	(848)	0	02/18/2055	1.A FE
06541Q-BV-6	BANK 2022-BNK43 XA - CMBS	06/01/2026	Direct	XXX	0	0	1,306	872	0	0	0	0	0	872	0	(872)	(872)	0	08/17/2055	1.A FE
06541X-AH-3	BANK 2017-BNK7 XB - CMBS	06/01/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	143,434	0	1,286,877	209,855	0	(47,543)	0	(47,543)	0	162,313	0	(18,878)	(18,878)	58,986	09/17/2060	2.A FE
07332V-BJ-3	BBCMS 2017-C1 XA - CMBS	06/01/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	16,715	0	616,761	71,726	0	(29,538)	0	(29,538)	0	42,188	0	(25,473)	(25,473)	42,548	02/17/2050	1.A FE
07335Y-AA-4	BDS 21FL10 A - CMBS	04/20/2026	Paydown	XXX	187,755	187,755	187,755	187,755	0	0	0	0	0	187,755	0	0	0	3,307	12/18/2036	1.A FE
07337A-AJ-5	BBCMS 2025-C32 XA - CMBS	06/01/2026	Direct	XXX	0	0	1,802	1,685	0	0	0	0	0	1,685	0	(1,685)	(1,685)	0	02/17/2062	1.A FE
081925-AF-6	BMARK 2023-B39 XA - CMBS	06/01/2026	Direct	XXX	0	0	323	245	0	0	0	0	0	245	0	(245)	(245)	0	07/17/2056	1.A FE
10806D-AA-4	BRDGE 24SFR1 A - CMBS	05/01/2026	Paydown	XXX	2,232	2,232	2,094	2,135	0	9	0	9	0	2,145	0	87	87	26	08/20/2040	1.A FE
10807G-AA-6	BRDGE 25SFR1 A - CMBS	05/01/2026	Paydown	XXX	1,113	1,113	1,065	1,067	0	3	0	3	0	1,070	0	43	43	19	09/17/2042	1.A FE
12434C-AN-4	BX 2021-SDMF E - CMBS	05/15/2026	Paydown	XXX	1,173,890	1,173,890	1,170,327	1,173,890	0	0	0	0	0	1,173,890	0	0	0	26,518	09/15/2034	1.A
12510H-AZ-3	CAUTO 243 A1 - ABS	06/15/2026	Paydown	XXX	588	588	578	578	0	1	0	1	0	579	0	9	9	11	10/15/2054	1.A FE
12514M-BC-8	CD 2016-CD1 A4 - CMBS	06/12/2026	Various	XXX	1,046,425	1,050,000	1,009,189	1,046,472	0	1,917	0	1,917	0	1,048,389	0	(1,963)	(1,963)	14,778	08/10/2049	1.A
17291E-AW-1	CGCMT 2016-P6 A5 - CMBS	06/12/2026	NESBITT BURNS SECS INC	XXX	454,394	460,000	468,266	460,651	0	(568)	0	(568)	0	460,083	0	(5,689)	(5,689)	9,221	12/10/2049	1.A
17325G-AD-8	CGCMT 2016-C3 A4 - CMBS	06/12/2026	NESBITT BURNS SECS INC	XXX	1,042,781	1,050,000	1,036,875	1,047,619	0	629	0	629	0	1,048,248	0	(5,467)	(5,467)	17,846	11/18/2049	1.A
17327F-AD-8	CGCMT 2018-B2 A4 - CMBS	05/05/2026	MORGAN STANLEY CO	XXX	1,239,355	1,250,000	1,287,467	1,258,090	0	(1,510)	0	(1,510)	0	1,256,580	0	(17,225)	(17,225)	21,576	03/10/2051	1.A
21873B-AA-3	CAFL 2021-2 A - CMBS	06/01/2026	Paydown	XXX	57,850	57,850	57,847	57,823	0	0	0	0	0	57,824	0	26	26	372	07/15/2054	1.A FE
30296C-AE-3	FREMF 2017-K64 B - CMBS	06/12/2026	SG AMERICAS SECURITIES, LLC	XXX	128,766	130,000	130,068	129,754	0	(15)	0	(15)	0	129,739	0	(973)	(973)	2,833	05/25/2050	1.A
30305K-AG-9	FREMF 2017-K69 B - CMBS	06/12/2026	SG AMERICAS SECURITIES, LLC	XXX	320,138	325,000	331,636	325,676	0	(368)	0	(368)	0	325,309	0	(5,171)	(5,171)	6,595	10/25/2049	1.A
30311M-AS-1	FREMF 2019-K95 B - CMBS	06/16/2026	DEUTSCHE BANK SECURITIES INC	XXX	728,584	750,000	845,098	789,981	0	(5,329)	0	(5,329)	0	784,652	0	(56,068)	(56,068)	16,154	08/26/2052	1.A
30311M-AU-6	FREMF 2019-K95 C - CMBS	06/12/2026	BETZOLD BERG & NUSSBAUM INC	XXX	184,375	193,000	213,084	201,567	0	(1,133)	0	(1,133)	0	200,433	0	(16,058)	(16,058)	4,115	08/26/2052	1.A
30323C-AA-8	FSRIA 21FL3 A - CMBS	05/16/2026	Paydown	XXX	35,273	35,273	35,273	35,273	0	0	0	0	0	35,273	0	0	0	747	11/16/2036	1.A FE
33768J-AG-6	FKH 21SFR3 D - CMBS	06/12/2026	Bank of America Securities	XXX	1,289,962	1,305,000	1,304,972	1,303,796	0	(192)	0	(192)	0	1,303,604	0	(13,642)	(13,642)	19,586	12/17/2038	2.A FE
35708Q-AU-7	FREMF 2017-K66 B - CMBS	06/12/2026	SG AMERICAS SECURITIES, LLC	XXX	246,636	249,000	260,466	250,626	0	(654)	0	(654)	0	249,973	0	(3,336)	(3,336)	5,471	08/25/2050	1.A
36252H-AD-3	GSMS 2017-GS5 A4 - CMBS	06/12/2026	NESBITT BURNS SECS INC	XXX	1,658,773	1,675,000	1,750,113	1,683,388	0	(4,271)	0	(4,271)	0	1,679,116	0	(20,343)	(20,343)	33,163	03/11/2050	1.A
40442A-AC-3	HIT 22HI32 B - CMBS	04/15/2026	Paydown	XXX	68,787	68,787	68,443	68,787	0	0	0	0	0	68,787	0	0	0	1,591	07/15/2039	1.A
43730X-AA-2	HPA 2021-3 A - CMBS	06/01/2026	Paydown	XXX	7,250	7,250	7,123	7,121	0	13	0	13	0	7,134	0	115	115	68	01/18/2041	1.A FE
43732V-AT-3	HPA 2021-2 A - CMBS	06/18/2026	Paydown	XXX	533,062	533,062	533,050	532,701	0	(38)	0	(38)	0	532,663	0	398	398	5,029	12/17/2038	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 Identi-fication	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 Desig. Modifier and SVO Administrative Symbol
46590L-AV-4	JPMDB 2016-C2 XA - CMBS	06/02/2026	Brownstone Investment Group LLC	XXX	18,526	0	361,715	17,743	0	(6,942)	0	(6,942)	0	10,801	0	7,725	7,725	28,155	06/17/2049	1.F FE
46590L-AX-0	JPMDB 2016-C2 AS - CMBS	06/03/2026	GOLDMAN	XXX	651,000	700,000	720,999	700,079	0	(182)	0	(182)	0	699,897	0	(48,897)	(48,897)	12,396	06/17/2049	1.A
46590M-AT-7	JPMCC 2016-JP2 XA - CMBS	06/01/2026	Direct	XXX	0	0	77,092	1,073	0	0	0	0	0	1,073	0	(1,073)	(1,073)	0	08/17/2049	1.D FE
465972-AE-7	JPMCC 2022-DATA C - CMBS	05/12/2026	JP MORGAN SECURITIES INC	XXX	270,759	305,000	273,750	282,809	0	1,072	0	1,072	0	283,880	0	(13,121)	(13,121)	5,408	06/12/2042	1.A
46643T-BD-3	JPMBB 2014-C26 XB - CMBS	06/01/2026	Direct	XXX	0	0	39,049	299	0	0	0	0	0	299	0	(299)	(299)	0	01/17/2048	1.D FE
46645U-AT-4	JPMCC 2016-JP4 A4 - CMBS	06/12/2026	MORGAN STANLEY CO	XXX	307,869	310,000	314,129	310,139	0	(284)	0	(284)	0	309,856	0	(1,987)	(1,987)	6,095	12/17/2049	1.A
46646R-AJ-2	JPMDB 2016-C4 A3 - CMBS	06/12/2026	Various	XXX	1,187,327	1,000,000	981,289	996,843	0	1,135	0	1,135	0	997,978	0	189,349	189,349	16,928	12/17/2049	1.A
46646R-AN-3	JPMDB 2016-C4 AS - CMBS	06/03/2026	DEUTSCHE BANK SECURITIES INC	XXX	1,129,013	1,155,000	1,189,645	1,151,882	0	16,436	0	16,436	0	1,168,318	0	(39,305)	(39,305)	19,871	12/17/2049	1.A
53948H-AA-4	LNCR 2021-CRE6 A - CMBS	06/15/2026	Paydown	XXX	17,184	17,184	17,184	17,184	0	0	0	0	0	17,184	0	0	0	368	11/15/2038	1.A FE
55284A-AA-6	MF1 2021-FL7 A - CMBS	06/18/2026	Paydown	XXX	8,702	8,702	8,702	8,702	0	0	0	0	0	8,702	0	0	0	214	10/21/2036	1.A FE
55361A-AV-6	MSWF 2023-2 XA - CMBS	06/01/2026	Direct	XXX	0	0	17	14	0	0	0	0	0	14	0	(14)	(14)	0	12/15/2056	1.A FE
61690F-AN-3	MSBAM 2015-C22 XA - CMBS	04/01/2026	Direct	XXX	0	0	5,375	40	0	0	0	0	0	40	0	(40)	(40)	0	04/17/2048	1.D FE
74334R-AC-6	PROG 25SFR5 B - CMBS	04/01/2026	Paydown	XXX	262	262	253	253	0	0	0	0	0	253	0	9	9	3	10/20/2042	1.D FE
78449R-AC-9	SLG 2021-OVA X - CMBS	06/01/2026	BARCLAYS CAPITAL INC FIXED INC	XXX	41,409	0	81,836	49,095	0	(3,355)	0	(3,355)	0	45,740	0	(4,331)	(4,331)	5,055	07/17/2041	1.B FE
78474P-AE-7	STAR 22SFR3 C - CMBS	04/17/2026	Paydown	XXX	1,255,000	1,255,000	1,251,968	1,255,000	0	0	0	0	0	1,255,000	0	0	0	24,643	05/19/2039	1.G FE
78489C-AC-3	SWCH 25DATA C - CMBS	05/08/2026	CITIGROUP GLOBAL MARKETS INC	XXX	1,855,078	1,875,000	1,870,313	1,872,700	0	711	0	711	0	1,873,412	0	(18,333)	(18,333)	44,229	02/15/2042	1.A
895978-AA-2	TCN 23SFR2 A - CMBS	06/01/2026	Paydown	XXX	9,916	9,916	9,729	9,783	0	12	0	12	0	9,795	0	121	121	218	12/19/2040	1.A FE
89613J-AE-0	TAH 2020-SFR2 C - CMBS	06/08/2026	DEUTSCHE BANK SECURITIES INC	XXX	309,221	322,000	321,993	321,841	0	(13)	0	(13)	0	321,828	0	(12,607)	(12,607)	2,872	11/18/2039	1.C FE
90291J-AW-7	UBSCM 2018-C9 A4 - CMBS	05/18/2026	CITIGROUP GLOBAL MARKETS INC	XXX	987,930	1,000,000	1,029,939	1,006,265	0	(1,360)	0	(1,360)	0	1,004,905	0	(16,976)	(16,976)	19,213	03/17/2051	1.A
95000G-AY-0	WFCM 2016-BNK1 A3 - CMBS	06/01/2026	Various	XXX	763,627	765,000	727,886	761,317	0	1,980	0	1,980	0	763,297	0	330	330	9,348	08/17/2049	1.A
1079999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					27,516,648	27,470,028	30,729,695	28,051,698	0	(109,710)	0	(109,710)	0	27,949,923	0	(433,275)	(433,275)	647,151	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)																				
04015W-BS-2	ARES XXXIX DR3 - CDO	06/25/2026	Call @ 100.00	XXX	1,500,000	1,500,000	1,482,124	1,481,025	0	(421)	0	(421)	0	1,480,604	0	19,396	19,396	72,334	07/20/2037	2.C FE
04018F-AL-2	ARES LX AR2 - CDO	05/27/2026	MIZUHO SECURITIES USA INC	XXX	250,000	250,000	250,000	0	0	0	0	0	0	250,000	0	0	0	3,151	07/18/2034	1.A FE
05553V-AC-5	BXBSL 2021-2 B - CDO	05/01/2026	Call @ 100.00	XXX	1,145,000	1,145,000	1,145,000	1,145,000	0	0	0	0	0	1,145,000	0	0	0	36,403	10/20/2034	1.C FE
056162-AQ-3	BABSN 2015-I BR - CDO	04/20/2026	Paydown	XXX	417,118	417,118	417,159	416,850	0	60	0	60	0	416,910	0	208	208	11,469	01/20/2031	1.A FE
05683V-BJ-2	BCC 2019-1 AR3 - CDO	05/27/2026	MIZUHO SECURITIES USA INC	XXX	1,710,000	1,710,000	1,710,000	0	0	0	0	0	0	1,710,000	0	0	0	25,387	04/19/2034	1.A FE
08181J-AR-3	BSP V-B D1R - CDO	06/11/2026	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	46,160	07/20/2037	2.A FE
12719P-AA-9	CTM 2025-1 A1 - CDO	05/27/2026	WELLS FARGO SECURITIES-46171	XXX	867,232	865,000	865,000	865,000	0	0	0	0	0	865,000	0	2,232	2,232	40,393	07/15/2038	1.A FE
14074E-AE-1	CPTPK 1 B1 - CDO	06/23/2026	Call @ 100.00	XXX	425,000	425,000	428,400	428,164	0	(159)	0	(159)	0	428,006	0	(3,006)	(3,006)	16,608	07/20/2037	1.C FE
14312H-BE-5	CGMS 161RRR A1R - CDO	05/27/2026	Bank of America Securities	XXX	1,500,885	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	885	885	44,455	04/20/2034	1.A FE
29001V-AU-3	ELMW6 VI ARR - CDO	06/29/2026	Call @ 100.00	XXX	1,000,000	1,000,000	1,001,500	999,755	0	(210)	0	(210)	0	999,545	0	455	455	26,073	07/20/2037	1.A FE
29002G-AL-5	ELMW4 IV AR - CDO	04/20/2026	Paydown	XXX	1,500,000	1,500,000	1,506,300	1,503,481	0	(216)	0	(216)	0	1,503,265	0	(3,265)	(3,265)	39,716	04/20/2037	1.A FE
29003Y-AL-5	ELM23 23 BR - CDO	05/29/2026	Call @ 100.00	XXX	310,000	310,000	310,961	310,933	0	(56)	0	(56)	0	310,878	0	(878)	(878)	10,917	04/16/2036	1.C FE
29004C-AE-8	ELM26 26 B - CDO	03/30/2026	Call @ 100.00	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	17,003	04/20/2037	1.C FE
33882J-AA-0	FLAT 27 A1 - CDO	06/16/2026	WELLS FARGO SECURITIES-46171	XXX	601,200	600,000	602,700	0	0	(431)	0	(431)	0	602,269	0	(1,069)	(1,069)	12,325	10/19/2037	1.A FE
38136R-AS-6	GLM 14 AR - CDO	05/27/2026	MORGAN STANLEY CO	XXX	500,500	500,000	500,750	500,546	0	(32)	0	(32)	0	500,513	0	(13)	(13)	15,613	07/20/2037	1.A FE
38190B-AC-9	GCBSL 74 B - CDO	06/25/2026	Call @ 100.00	XXX	1,000,000	1,000,000	1,004,500	1,004,193	0	(348)	0	(348)	0	1,003,845	0	(3,845)	(3,845)	37,571	07/27/2037	1.C FE
48255V-AQ-5	KKR 46 AR - CDO	06/15/2026	WELLS FARGO SECURITIES-46171	XXX	1,002,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	2,000	2,000	34,210	10/20/2037	1.A FE
482937-AB-5	KKR 32 BR - CDO	06/23/2026	Call @ 100.00	XXX	1,650,000	1,650,000	1,650,000	1,650,000	0	0	0	0	0	1,650,000	0	0	0	68,181	04/15/2037	1.C FE
50201M-AQ-6	LCM 29 AR - CDO	04/15/2026	Paydown	XXX	158,665	158,665	158,665	158,665	0	0	0	0	0	158,665	0	0	0	4,108	04/15/2031	1.A FE
55820N-AY-7	MDPK 2024-RR BR2 - CDO	04/20/2026	Paydown	XXX	246,357	246,357	246,357	246,357	0	0	0	0	0	246,357	0	0	0	6,635	10/22/2029	1.A FE
55954P-AS-3	MAGNE 21R CR - CDO	06/01/2026	Call @ 100.00	XXX	410,000	410,000	410,000	410,000	0	0	0	0	0	410,000	0	0	0	14,400	04/20/2034	1.F FE
64129U-CL-7	NEUB 17RRR D1R - CDO	06/24/2026	Call @ 100.00	XXX	2,000,000	2,000,000	1,975,133	1,976,376	0	892	0	892	0	1,977,268	0	22,732	22,732	95,652	07/22/2038	2.C FE
64134G-AQ-2	NEUB 39R BR - CDO	05/26/2026	Call @ 100.00	XXX	1,020,000	1,020,000	1,020,000	1,020,000	0	0	0	0	0	1,020,000	0	0	0	36,062	04/20/2038	1.C FE
674436-AA-8	OBRAC 2 A1 - CDO	05/27/2026	GOLDMAN	XXX	767,104	765,000	765,000	765,000	0	0	0	0	0	765,000	0	2,104	2,104	38,233	07/20/2038	1.A FE
67707B-AK-6	OAKC XV B1R - CDO	05/01/2026	Call @ 100.00	XXX	1,150,000	1,150,000	1,150,000	1,150,000	0	0	0	0	0	1,150,000	0	0	0	35,274	04/20/2037	1.C FE
75000H-BA-1	RRAM 24 AR2 - CDO	06/18/2026	Bank of America Securities	XXX	710,710	710,000	710,000	710,000	0	0	0	0	0	710,000	0	710	710	24,988	01/15/2037	1.A FE
83011Q-AA-3	SIXST XXIV A - CDO	04/17/2026	Call @ 100.00	XXX	1,350,000	1,350,000	1,353,375	1,353,369	0	(159)	0	(159)	0	1,353,209	0	(3,209)	(3,209)	34,912	04/23/2037	1.A FE
83011Q-AJ-4	SIXST 24R A1R - CDO	06/16/2026	WELLS FARGO SECURITIES-46171	XXX	1,801,800	1,800,000	1,800,000	0	0	0	0	0	0	1,800,000	0	1,800	1,800	14,760	04/23/2037	1.A FE
92332L-AU-3	VENTR 36 AAR - CDO	04/20/2026	Paydown	XXX	35,216	35,216	35,216	35,216	0	0	0	0	0	35,216	0	0	0	920	04/20/2032	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 Identi-fication	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 Desig. Modifier and SVO Administrative Symbol
92917W-BL-1	VOYA 184RRR A1R - CDO	06/17/2026	WELLS FARGO SECURITIES-46171	XXX	1,628,250	1,625,000	1,625,975	1,625,746	0	(55)	0	(55)	0	1,625,691	0	2,559	2,559	56,846	10/15/2037	1.A FE
1099999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)					27,657,036	27,642,355	27,624,116	23,255,675	0	(1,134)	0	(1,134)	0	27,617,241	0	39,795	39,795	920,757	XXX	XXX
Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)																				
038410-AA-4	AQFIT 26A A - ABS	06/17/2026	Paydown	XXX	47,546	47,546	47,539	0	0	25	0	25	0	47,563	0	(17)	(17)	364	04/17/2051	1.A FE
05335J-AG-8	XCAP 231 A3 - ABS	06/15/2026	Paydown	XXX	122,552	122,552	123,787	123,111	0	(289)	0	(289)	0	122,822	0	(270)	(270)	3,493	02/15/2030	1.A FE
072926-AD-0	BVABS 2024-SN1 B - ABS	06/11/2026	SANTANDER US CAPITAL MARKETS LLC	XXX	466,417	465,000	464,902	464,993	0	4	0	4	0	464,997	0	1,420	1,420	12,963	08/15/2028	1.A FE
105926-AA-7	BRAVO 26CES1 A1A - RMBS	06/01/2026	Paydown	XXX	16,317	16,317	16,316	0	0	0	0	0	0	16,317	0	0	0	103	05/25/2056	1.A FE
107933-AD-5	BLAST 2024-1 B - ABS	06/15/2026	Paydown	XXX	77,947	77,947	78,239	78,038	0	(56)	0	(56)	0	77,981	0	(35)	(35)	1,651	08/15/2028	1.A FE
107933-AE-3	BLAST 2024-1 C - ABS	06/11/2026	MITSUBISHI UFJ SECURITIES	XXX	542,784	540,000	539,962	539,986	0	6	0	6	0	539,992	0	2,793	2,793	15,001	04/16/2029	1.B FE
123919-AA-0	BXGNT 2023-A A - ABS	06/15/2026	Paydown	XXX	29,911	29,911	29,809	29,846	0	6	0	6	0	29,852	0	59	59	713	11/15/2038	1.A FE
12530M-AE-5	SORT 2021-1 A1 - ABS	06/15/2026	Paydown	XXX	3,881	3,881	3,881	3,881	0	0	0	0	0	3,881	0	0	0	25	03/15/2061	1.E FE
17305E-GS-8	CCCIT 2018-A7 A7 - ABS	06/08/2026	SCOTIA CAPITAL (USA) INC./NOVAAGENCY	XXX	1,977,734	2,000,000	2,336,719	2,128,112	0	(19,717)	0	(19,717)	0	2,108,395	0	(130,660)	(130,660)	51,920	10/15/2030	1.A FE
22535P-AA-0	CAALT 235 A - ABS	05/12/2026	Various	XXX	406,316	405,190	405,180	405,189	0	1	0	1	0	405,189	0	1,126	1,126	9,896	12/15/2033	1.A FE
22537G-AA-8	CAALT 2024-1 - ABS	04/29/2026	Various	XXX	386,407	385,000	384,924	384,983	0	10	0	10	0	384,993	0	1,414	1,414	8,094	03/15/2034	1.A FE
23345W-AC-9	DTAOT 233 C - ABS	05/12/2026	Various	XXX	535,546	532,646	533,583	532,885	0	(80)	0	(80)	0	532,805	0	2,741	2,741	13,702	05/15/2029	1.B FE
24380Y-AL-9	DRMT 26CES1 A1A - RMBS	06/01/2026	Paydown	XXX	12,736	12,736	12,736	0	0	0	0	0	0	12,736	0	0	0	82	03/25/2061	1.A FE
26208W-AE-4	DRIVE 2024-1 C - ABS	06/03/2026	WELLS FARGO SECURITIES-46171	XXX	505,996	500,000	499,844	499,907	0	20	0	20	0	499,927	0	6,069	6,069	12,745	11/17/2031	1.A FE
269330-AA-4	E3 2019-1 A - ABS	06/20/2026	Paydown	XXX	5,811	5,811	5,811	5,843	0	1	0	1	0	5,844	0	(33)	(33)	90	09/20/2055	1.A FE
28166L-AA-2	EDVES 2021-A A - ABS	06/08/2026	Various	XXX	154,761	166,924	166,740	166,829	0	7	0	7	0	166,836	0	(12,076)	(12,076)	1,356	11/27/2045	1.A FE
28415A-AA-5	EHGVT 23A A - ABS	06/25/2026	Paydown	XXX	15,034	15,034	15,033	15,033	0	0	0	0	0	15,033	0	0	0	384	02/25/2038	1.A FE
3133TG-DP-1	FSPC T-014 A5 - RMBS	06/01/2026	Paydown	XXX	5,319	5,319	5,764	5,319	0	0	0	0	0	5,319	0	0	0	99	09/25/2028	1.A
3133TM-FY-7	FSPC T-020 A5 - RMBS	06/01/2026	Paydown	XXX	4,343	4,343	5,088	4,580	0	(19)	0	(19)	0	4,560	0	(218)	(218)	46	12/25/2029	1.A
31568A-AB-2	FHF 2024-1 A2 - ABS	06/15/2026	Paydown	XXX	40,618	40,618	40,615	40,616	0	0	0	0	0	40,617	0	1	1	943	02/15/2030	1.F FE
35042P-AA-8	FFIN 2021-2 A - ABS	06/15/2026	Paydown	XXX	28,127	28,127	28,126	28,127	0	0	0	0	0	28,127	0	0	0	256	01/15/2042	1.A FE
35042T-AA-0	FFIN 2025-3 A - ABS	06/15/2026	Paydown	XXX	69,148	69,148	69,485	0	0	(20)	0	(20)	0	69,465	0	(317)	(317)	1,046	08/15/2052	1.A FE
36297Q-AC-9	GMCAR 2026-1 A3 - ABS	06/12/2026	MITSUBISHI UFJ SECURITIES	XXX	118,373	120,000	119,988	0	0	(10)	0	(10)	0	119,978	0	(1,605)	(1,605)	1,946	05/16/2031	1.A FE
36298Q-AA-2	GSMBS 26CES2 A1A - RMBS	06/01/2026	Paydown	XXX	8,477	8,477	8,477	0	0	0	0	0	0	8,477	0	0	0	50	06/26/2056	1.A FE
381951-AA-0	GDLP 261 A - ABS	06/20/2026	Paydown	XXX	23,782	23,782	23,778	0	0	0	0	0	0	23,778	0	4	4	187	12/20/2049	1.G FE
38218D-AA-7	GOODG 2019-1 A - ABS	06/15/2026	Paydown	XXX	2,964	2,964	2,963	2,920	0	2	0	2	0	2,922	0	41	41	58	10/15/2054	1.C FE
38218G-AA-0	GOODG 2018-1 A - ABS	06/15/2026	Paydown	XXX	5,832	5,832	5,832	5,925	0	79	0	79	0	6,004	0	(171)	(171)	116	10/15/2053	1.A FE
38218J-AA-4	GOODG 2022-1 A - ABS	06/15/2026	Paydown	XXX	6,109	6,109	6,106	6,558	0	58	0	58	0	6,616	0	(508)	(508)	119	10/16/2056	1.A FE
39571M-AB-4	GSKY 2024-1 A2 - ABS	06/25/2026	Paydown	XXX	33,498	33,498	33,497	33,498	0	0	0	0	0	33,498	0	0	0	814	06/25/2059	1.A FE
42771A-AB-2	HERO 2017-3 A2 - ABS	06/20/2026	Paydown	XXX	4,020	4,020	3,946	4,102	0	(6)	0	(6)	0	4,095	0	(75)	(75)	81	09/21/2048	1.A FE
42772G-AB-8	HERO 2018-1 A2 - ABS	06/20/2026	Paydown	XXX	8,960	8,960	9,184	9,360	0	118	0	118	0	9,477	0	(517)	(517)	213	09/21/2048	1.A FE
43283Y-AA-1	HGVT 241 A - ABS	06/15/2026	Paydown	XXX	14,921	14,921	14,920	14,920	0	0	0	0	0	14,920	0	1	1	351	09/15/2039	1.A FE
43285H-AA-6	HGVT 2020-A A - ABS	06/25/2026	Paydown	XXX	10,028	10,028	9,658	9,758	0	25	0	25	0	9,783	0	245	245	114	02/25/2039	1.A FE
43285J-AB-0	HGVT 2025-2 B - ABS	06/25/2026	Paydown	XXX	6,353	6,353	6,299	0	0	1	0	1	0	6,300	0	53	53	25	05/25/2044	1.G FE
46590U-AA-0	HENDR 182 A - ABS	06/15/2026	Paydown	XXX	12,100	12,100	12,093	12,088	0	0	0	0	0	12,088	0	12	12	195	10/15/2075	1.A FE
46650X-AA-1	HENDR 191 A - ABS	06/15/2026	Paydown	XXX	5,248	5,248	4,464	4,522	0	6	0	6	0	4,528	0	719	719	80	08/17/2071	1.A FE
46658C-AA-9	JPMMT 2024-CES1 A1A - RMBS	06/01/2026	Paydown	XXX	41,671	41,670	41,670	41,596	0	(17)	0	(17)	0	41,579	0	92	92	987	06/25/2054	1.A
50571A-AD-3	LADAR 234 A4 - ABS	04/24/2026	Various	XXX	781,480	779,971	779,849	779,951	0	10	0	10	0	779,961	0	1,519	1,519	17,371	06/15/2028	1.A FE
525935-AB-8	LBZZ 241 A2 - ABS	06/15/2026	Paydown	XXX	43,636	43,636	43,632	43,636	0	0	0	0	0	43,636	0	0	0	1,110	08/15/2029	1.F FE
52607M-AA-7	LFT 2021-1 A - ABS	06/20/2026	Paydown	XXX	50,695	50,695	50,686	50,691	0	1	0	1	0	50,692	0	3	3	465	11/20/2031	1.C FE
551923-AA-3	MTBRV 261 A1 - ABS	06/15/2026	Paydown	XXX	27,164	27,164	27,163	0	0	0	0	0	0	27,163	0	1	1	284	01/16/2046	1.A FE
55317Q-AA-2	MMP 2025-A A - ABS	06/15/2026	Paydown	XXX	42,939	42,939	43,048	43,026	0	(15)	0	(15)	0	43,011	0	(72)	(72)	963	12/15/2031	1.D FE
55317W-AC-5	MMAF 23A A3 - ABS	06/13/2026	Paydown	XXX	65,909	65,909	67,616	66,698	0	(256)	0	(256)	0	66,442	0	(533)	(533)	1,566	12/13/2029	1.A FE
55389Q-AA-5	MVWOT 242 A - ABS	06/20/2026	Paydown	XXX	97,951	97,951	97,938	97,943	0	1	0	1	0	97,943	0	8	8	1,781	03/20/2042	1.A FE
55389R-AA-3	MVWOT 252 A - ABS	06/20/2026	Paydown	XXX	43,366	43,366	43,363	43,363	0	0	0	0	0	43,363	0	3	3	795	09/22/2042	1.A FE
55400K-AA-3	MVWOT 2021-2 A - ABS	06/20/2026	Paydown	XXX	16,433	16,433	16,428	16,432	0	0	0	0	0	16,432	0	1	1	97	05/20/2039	1.A FE
55400X-AB-3	MVWOT 261 B - ABS	06/20/2026	Paydown	XXX	3,935	3,935	3,895	0	0	0	0	0	0	3,896	0	39	39	16	03/20/2043	1.G FE
56848D-AA-7	MFIT 2021-A A - ABS	06/20/2026	Paydown	XXX	445,901	445,901	436,270	423,212	0	5,575	0	5,575	0	428,787	0	17,114	17,114	3,459	03/20/2036	1.A FE
62847R-AA-5	MVWOT 241 A - ABS	06/20/2026	Paydown	XXX	20,025	20,025	20,024	20,024	0	0	0	0	0	20,024	0	1	1	433	02/20/2043	1.A FE
62957C-AA-4	NYCTL 25A A - ABS	05/10/2026	Paydown	XXX	164,823	164,823	164,808	164,805	0	0	0	0	0	164,805	0	18	18	3,989	11/10/2038	1.A FE
63942G-AA-1	NAVSL 2021-F A - ABS	05/28/2026	Various	XXX	423,644	475,845	475,757	475,750	0	1	0	1	0	475,750	0	(52,106)	(52,106)	2,391	02/18/2070	1.A FE
63942Q-AA-9	NAVSL 2021-2 A1A - ABS	06/08/2026	Various	XXX	445,651	522,224	522,081	522,066	0	5	0	5	0	522,071	0	(76,420)	(76,420)	3,979	02/25/2070	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
67571C-AC-5	OCTL 233 B - ABS	06/20/2026	Paydown	XXX	32,446	32,446	32,444	32,446	0	0	0	0	0	32,446	0	0	0	1,051	07/20/2029	1.A FE
68269D-AC-8	ODART 2022-1 B - ABS	06/14/2026	Paydown	XXX	89,604	89,604	89,422	89,527	0	35	0	35	0	89,562	0	42	42	2,187	06/14/2029	1.A FE
69433B-AC-1	PEAC 241 A3 - ABS	05/19/2026	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	1,013,438	1,000,000	999,823	999,904	0	22	0	22	0	999,926	0	13,512	13,512	23,500	11/20/2030	1.A FE
737473-AB-4	PREF 241 A2 - ABS	06/15/2026	Paydown	XXX	27,712	27,712	27,710	27,712	0	0	0	0	0	27,712	0	0	0	634	11/15/2029	1.A FE
74940C-AA-9	RCKT 26CES4 A1A - RMBS	06/01/2026	Paydown	XXX	11,607	11,607	11,607	0	0	0	0	0	0	11,606	0	1	1	76	04/25/2056	1.A FE
749424-AA-5	RCKT 24CES1 A1A - RMBS	06/01/2026	Paydown	XXX	31,814	31,814	31,813	31,738	0	(16)	0	(16)	0	31,722	0	92	92	795	02/25/2044	1.A
749426-AA-0	RCKT 24CES9 A1A - RMBS	06/01/2026	Paydown	XXX	56,404	56,404	56,404	56,360	0	(20)	0	(20)	0	56,340	0	64	64	1,286	12/27/2044	1.A
74942B-AB-7	RCKT 25CES2 A1B - RMBS	06/01/2026	Paydown	XXX	47,654	47,654	47,653	46,984	0	(652)	0	(652)	0	46,332	0	1,322	1,322	921	02/25/2055	1.A
75973H-AA-5	RENEW 2023-1 A - ABS	06/20/2026	Paydown	XXX	40,982	40,982	40,804	40,825	0	6	0	6	0	40,832	0	151	151	0	11/20/2058	1.A FE
75973V-AA-4	RENEW 241 A - ABS	06/20/2026	Paydown	XXX	5,061	5,061	5,049	5,050	0	0	0	0	0	5,051	0	10	10	108	11/20/2059	1.A FE
75975D-AA-2	RENEW 2024-2 A - ABS	06/20/2026	Paydown	XXX	2,791	2,791	2,790	2,791	0	41	0	41	0	2,832	0	(41)	(41)	54	11/22/2060	1.A FE
784024-AC-5	SCFET 2023-1 A3 - ABS	06/30/2026	Various	XXX	248,035	247,444	247,388	247,427	0	14	0	14	0	247,441	0	594	594	7,702	05/20/2032	1.A FE
80287D-AD-9	SDART 2023-6 B - ABS	05/19/2026	Various	XXX	327,441	325,000	324,931	324,976	0	9	0	9	0	324,985	0	2,457	2,457	8,356	04/16/2029	1.A FE
82650F-AA-5	SRFC 2025-3 A - ABS	06/20/2026	Paydown	XXX	22,687	22,687	22,683	22,684	0	0	0	0	0	22,684	0	3	3	411	08/22/2044	1.A FE
82652V-AA-8	SRFC 261 A - ABS	06/20/2026	Paydown	XXX	29,180	29,180	29,178	0	0	0	0	0	0	29,178	0	2	2	189	12/22/2042	1.A FE
826935-AA-6	SRFC 2024-1 A - ABS	06/20/2026	Paydown	XXX	12,780	12,780	12,776	12,777	0	0	0	0	0	12,777	0	3	3	270	01/20/2043	1.A FE
86324C-AA-9	STRE 241 A - ABS	06/15/2026	Paydown	XXX	5,819	5,819	5,818	5,818	0	0	0	0	0	5,818	0	1	1	150	07/15/2044	1.F FE
86325M-AA-6	STRE 2026-1 A - ABS	06/15/2026	Paydown	XXX	66,817	66,817	66,779	0	0	0	0	0	0	66,779	0	37	37	394	08/15/2046	1.D FE
86744T-AA-4	SNVA 21B A - ABS	04/15/2026	BARCLAYS CAPITAL INC FIXED INC.	XXX	925,160	1,068,970	1,068,892	1,068,940	0	2	0	2	0	1,068,941	0	(143,782)	(143,782)	5,580	07/20/2048	1.C FE
89190M-AA-2	TPMT 2026- CES2 A1A - RMBS	06/01/2026	Paydown	XXX	19,081	19,081	19,081	0	0	(2)	0	(2)	0	19,080	0	2	2	221	02/25/2066	1.A FE
90321B-AA-6	UPGHI 261 A - ABS	06/25/2026	Paydown	XXX	2,358	2,358	2,358	0	0	0	0	0	0	2,358	0	0	0	13	02/25/2048	1.F FE
90321E-AA-0	UPGHI 252 A - ABS	06/25/2026	Paydown	XXX	33,264	33,264	33,202	26,837	0	0	0	0	0	33,202	0	61	61	700	09/25/2047	1.G FE
92511C-AA-0	VEROS 261 A - ABS	06/15/2026	Paydown	XXX	44,848	44,848	44,846	0	0	1	0	1	0	44,847	0	1	1	551	09/15/2028	1.A FE
96043R-AE-7	WLAKE 2024-1 B - ABS	06/15/2026	Paydown	XXX	150,400	150,400	150,399	150,400	0	0	0	0	0	150,400	0	0	0	3,442	11/15/2027	1.A FE
1119999999 - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					11,678,519	11,953,548	12,283,366	11,543,315	0	(15,080)	0	(15,080)	0	12,044,125	0	(365,606)	(365,606)	237,597	XXX	XXX
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Unaffiliated)																				
00166N-AA-7	ALTDE 251 A - ABS	06/15/2026	Paydown	XXX	57,131	57,131	57,129	57,129	0	0	0	0	0	57,129	0	2	2	1,230	08/15/2050	1.F FE
00258B-AA-2	AASET 2021-2 A - ABS	06/12/2026	Various	XXX	483,779	491,913	491,897	491,906	0	1	0	1	0	491,906	0	(8,127)	(8,127)	5,986	01/15/2047	1.F FE
00258P-AB-9	AASET 251 B - ABS	06/16/2026	Paydown	XXX	5,266	5,266	5,266	5,266	0	(1)	0	(1)	0	5,265	0	1	1	145	02/16/2050	1.G FE
07359B-AA-5	BEACN 211 A - ABS	06/12/2026	Various	XXX	287,845	309,875	309,740	309,803	0	11	0	11	0	309,814	0	(21,969)	(21,969)	3,366	10/22/2046	1.F FE
12327A-AA-6	BJETS 2022-1 A - ABS	06/15/2026	Paydown	XXX	478,723	478,723	466,639	349,867	0	981	0	981	0	473,291	0	5,432	5,432	8,778	06/15/2037	1.F FE
12327C-AA-2	BJETS 241 A - ABS	06/15/2026	Paydown	XXX	6,792	6,792	6,791	6,792	0	0	0	0	0	6,792	0	0	0	175	05/16/2039	1.F FE
12510H-AC-4	CAUTO 2020-1 A3 - ABS	06/15/2026	Paydown	XXX	1,501	1,501	1,420	1,435	0	5	0	5	0	1,441	0	60	60	20	02/15/2050	1.A FE
12510H-AP-5	CAUTO 2022-1 A1 - ABS	06/15/2026	Paydown	XXX	313	313	290	294	0	2	0	2	0	296	0	16	16	4	03/15/2052	1.A FE
12530M-AA-3	SORT 2020-1 A1 - ABS	06/15/2026	Paydown	XXX	9,344	9,344	9,314	9,344	0	0	0	0	0	9,344	0	0	0	66	07/15/2060	1.E FE
14576A-AA-0	CARM 201 A1 - ABS	06/15/2026	Paydown	XXX	250	250	250	250	0	0	0	0	0	250	0	0	0	2	12/15/2050	1.A FE
14855W-AA-4	CLAKE 231 A - ABS	06/15/2026	Paydown	XXX	80,998	80,998	78,941	79,228	0	49	0	49	0	79,277	0	1,721	1,721	2,472	07/31/2036	1.F PL
27888V-AA-9	ECLIPS 261 A - ABS	06/15/2026	Paydown	XXX	7,833	7,833	7,828	0	0	0	0	0	0	7,828	0	5	5	21	05/15/2051	1.F FE
37556T-AA-4	GHOST 251 A - ABS	06/15/2026	Paydown	XXX	7,290	7,290	7,290	7,292	0	0	0	0	0	7,292	0	(2)	(2)	176	03/15/2050	1.F FE
44040J-AA-6	HORZN 2019-2 A - ABS	06/12/2026	Various	XXX	163,354	165,521	165,517	165,520	0	0	0	0	0	165,521	0	(2,167)	(2,167)	2,748	11/15/2039	2.B FE
63943G-AA-0	NAVTR 251 A - ABS	06/15/2026	Paydown	XXX	9,211	9,211	9,210	9,211	0	0	0	0	0	9,211	0	0	0	196	10/15/2050	1.F FE
85209Q-AA-0	SPRTE 2026-1 A - ABS	06/15/2026	Paydown	XXX	37,682	37,682	37,705	0	0	(1)	0	(1)	0	37,704	0	(22)	(22)	389	03/15/2041	1.F FE
858928-AD-6	SFUEL 25A A3 - ABS	05/08/2026	MITSUBISHI UFJ SECURITIES	XXX	491,302	490,000	489,920	489,944	0	18	0	18	0	489,962	0	1,340	1,340	8,579	07/20/2028	1.A FE
89657M-AC-4	TRL 2026-1 A - ABS	06/19/2026	Paydown	XXX	6,076	6,076	6,073	0	0	0	0	0	0	6,073	0	3	3	42	04/19/2056	1.C FE
912928-AA-6	STEAM 2024-1 A - ABS	06/28/2026	Paydown	XXX	2,936	2,936	2,935	2,936	0	0	0	0	0	2,936	0	0	0	61	09/28/2054	1.C FE
1519999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Lease-Backed Securities – Practical Expedient (Unaffiliated)					2,137,625	2,168,654	2,154,156	1,986,216	0	1,064	0	1,064	0	2,161,331	0	(23,707)	(23,707)	34,457	XXX	XXX
Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)																				
15201G-AA-7	CNP 2025-A A1 - ABS	06/15/2026	Paydown	XXX	56,467	56,467	56,465	56,468	0	5	0	5	0	56,473	0	(7)	(7)	1,789	12/17/2035	1.A FE
25512V-AA-7	DEC 6 NTS - ABS	05/15/2026	Paydown	XXX	1,986,690	1,963,651	1,912,030	1,925,549	0	1,334	0	1,334	0	1,926,884	0	59,806	59,806	55,116	11/28/2039	2.A FE
55317X-A*-0	MNR ABS ISSUER I, LLC - ABS	05/15/2026	Various	XXX	467,737	467,737	467,737	467,737	0	0	0	0	0	467,737	0	0	0	24,623	12/15/2038	1.G PL
1539999999 - Asset-Backed Securities - Non-Financial Asset-Backed Securities – Practical Expedient - Other Non-Financial Asset-Backed Securities - Practical Expedient (Unaffiliated)					2,510,894	2,487,855	2,436,233	2,449,755	0	1,339	0	1,339	0	2,451,094	0	59,799	59,799	81,528	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
1889999999 - Subtotal - Asset-Backed Securities (Unaffiliated)					95,414,093	96,257,031	100,019,067	91,036,710	0	(160,036)	0	(160,036)	0	96,479,883	0	(1,065,790)	(1,065,790)	2,354,083	XXX	XXX
1909999997 - Subtotals - Asset-Backed Securities - Part 4					95,414,093	96,257,031	100,019,067	91,036,710	0	(160,036)	0	(160,036)	0	96,479,883	0	(1,065,790)	(1,065,790)	2,354,083	XXX	XXX
1909999999 - Subtotals - Asset-Backed Securities					95,414,093	96,257,031	100,019,067	91,036,710	0	(160,036)	0	(160,036)	0	96,479,883	0	(1,065,790)	(1,065,790)	2,354,083	XXX	XXX
2009999999 - Subtotals - Issuer Credit Obligations and Asset-Backed Securities					188,214,296	177,698,050	183,744,749	149,763,516	169,057	(584,181)	0	(415,124)	0	179,407,119	0	8,827,998	8,827,998	3,624,691	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																				
03769M-30-4	APOLLO GLOBAL MANAGEMENT INC	06/05/2026	Bank of America Securities	14,150.000	931,358	0	831,110	1,068,608	(324,766)	(26,841)	0	(351,607)	0	717,001	0	214,357	214,357	23,880	XXX	2.A FE
116794-20-7	BRUKER CORP	06/01/2026	Various	1,368.000	535,412	0	523,990	0	0	(25,098)	0	(25,098)	0	498,892	0	36,520	36,520	10,196	XXX	3.C Z
42824C-20-8	HEWLETT PACKARD ENTERPRISE CO	06/16/2026	Various	9,185.000	910,900	0	585,637	0	0	(26,361)	0	(26,361)	0	559,276	0	351,624	351,624	12,344	XXX	3.A FE
595017-30-2	MICROCHIP TECHNOLOGY INC	06/04/2026	Various	8,639.000	659,671	0	579,204	0	0	(18,178)	0	(18,178)	0	561,026	0	98,645	98,645	9,776	XXX	2.B Z
68389X-20-4	ORACLE CORP	06/02/2026	CITIGROUP GLOBAL MARKETS INC	1,300.000	89,553	0	65,000	0	0	0	0	0	0	65,000	0	24,553	24,553	821	XXX	3.A FE
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred					3,126,894	XXX	2,584,941	1,068,608	(324,766)	(96,478)	0	(421,244)	0	2,401,194	0	725,700	725,700	57,017	XXX	XXX
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4					3,126,894	XXX	2,584,941	1,068,608	(324,766)	(96,478)	0	(421,244)	0	2,401,194	0	725,700	725,700	57,017	XXX	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks					3,126,894	XXX	2,584,941	1,068,608	(324,766)	(96,478)	0	(421,244)	0	2,401,194	0	725,700	725,700	57,017	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
002824-10-0	ABBOTT LABORATORIES ORD	06/12/2026	Various	11,747.000	1,051,184	XXX	1,288,525	1,471,782	(183,257)	0	0	(183,257)	0	1,288,525	0	(237,341)	(237,341)	14,801	XXX	XXX
025816-10-9	AMERICAN EXPRESS ORD	05/20/2026	Various	573.000	177,446	XXX	155,082	211,981	(56,899)	0	0	(56,899)	0	155,082	0	22,364	22,364	1,014	XXX	XXX
037833-10-0	APPLE ORD	05/21/2026	WELLS FARGO SECURITIES-46171	441.000	134,196	XXX	74,935	119,890	(44,955)	0	0	(44,955)	0	74,935	0	59,260	59,260	234	XXX	XXX
11135F-10-1	BROADCOM ORD	06/02/2026	Roberts & Ryan	1,000.000	476,784	XXX	361,043	346,100	14,943	0	0	14,943	0	361,043	0	115,741	115,741	650	XXX	XXX
136375-10-2	CANADIAN NATIONAL RAILWAY ORD	06/12/2026	Various	5,767.000	666,340	XXX	442,402	570,068	(127,666)	0	0	(127,666)	0	442,402	0	223,938	223,938	4,660	XXX	XXX
149123-10-1	CATERPILLAR ORD	05/15/2026	Various	292.000	262,543	XXX	131,314	167,278	(35,964)	0	0	(35,964)	0	131,314	0	131,230	131,230	882	XXX	XXX
18915M-10-7	CLOUDFLARE CL A ORD	06/12/2026	Bank of America Securities	924.000	210,373	XXX	157,898	0	0	0	0	0	0	157,898	0	52,476	52,476	0	XXX	XXX
191216-10-0	COCA-COLA ORD	03/23/2026	Various	0.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	1,834	XXX	XXX
22266T-10-9	COUPANG CL A ORD	06/02/2026	Roberts & Ryan	32,861.000	545,284	XXX	528,700	775,191	(246,491)	0	0	(246,491)	0	528,700	0	16,585	16,585	0	XXX	XXX
25809K-10-5	DOORDASH CL A ORD	06/02/2026	Various	7,859.000	1,245,182	XXX	614,553	1,779,906	(1,165,354)	0	0	(1,165,354)	0	614,553	0	630,629	630,629	0	XXX	XXX
27616P-30-1	EASTERLY GOVERNMENT PROPERTIES ORD	04/01/2026	PERSHING LLC	49,000.000	1,039,658	XXX	1,038,310	1,038,310	0	0	0	0	0	1,038,310	0	1,348	1,348	22,050	XXX	XXX
30303M-10-2	META PLATFORMS CL A ORD	05/21/2026	Various	362.000	218,939	XXX	233,942	0	0	0	0	0	0	233,942	0	(15,003)	(15,003)	190	XXX	XXX
316841-10-5	FIGMA CL A ORD	04/15/2026	SUNTRUST CAPITAL MARKETS, INC	8,712.000	175,969	XXX	287,496	325,567	(38,071)	0	0	(38,071)	0	287,496	0	(111,527)	(111,527)	0	XXX	XXX
438516-10-6	HONEYWELL INTERNATIONAL ORD	06/29/2026	Various	10,079.000	1,642,692	XXX	1,642,692	1,966,312	(323,621)	0	0	(323,621)	0	1,642,692	0	0	0	23,988	XXX	XXX
461202-10-3	INTUIT ORD	05/29/2026	Various	1,687.000	587,036	XXX	1,008,274	1,117,503	(109,228)	0	0	(109,228)	0	1,008,274	0	(421,238)	(421,238)	3,451	XXX	XXX
482480-10-0	KLA ORD	06/30/2026	Various	1,817.000	653,150	XXX	370,964	0	0	0	0	0	0	370,964	0	282,186	282,186	905	XXX	XXX
58733R-10-2	MERCADOLIBRE ORD	04/15/2026	SUNTRUST CAPITAL MARKETS, INC	77.000	144,829	XXX	107,203	155,098	(47,895)	0	0	(47,895)	0	107,203	0	37,626	37,626	0	XXX	XXX
594918-10-4	MICROSOFT ORD	04/15/2026	SUNTRUST CAPITAL MARKETS, INC	485.000	198,143	XXX	185,359	234,556	(49,197)	0	0	(49,197)	0	185,359	0	12,784	12,784	441	XXX	XXX
64110L-10-6	NETFLIX ORD	06/02/2026	Various	15,540.000	1,429,879	XXX	398,648	1,457,030	(1,058,383)	0	0	(1,058,383)	0	398,648	0	1,031,231	1,031,231	0	XXX	XXX
654106-10-3	NIKE CL B ORD	05/15/2026	Various	4,084.000	172,979	XXX	487,776	260,192	227,584	0	0	227,584	0	487,776	0	(314,797)	(314,797)	3,349	XXX	XXX
67066G-10-4	NVIDIA ORD	06/26/2026	Various	10,000.000	2,102,220	XXX	417,445	1,865,000	(1,447,555)	0	0	(1,447,555)	0	417,445	0	1,684,774	1,684,774	956	XXX	XXX
713448-10-8	PEPSICO ORD	04/07/2026	RBC CAPITAL MARKETS	568.000	87,083	XXX	70,858	81,519	(10,661)	0	0	(10,661)	0	70,858	0	16,224	16,224	1,616	XXX	XXX
742718-10-9	PROCTER & GAMBLE ORD	04/21/2026	BARCLAYS CAPITAL INC	1,836.000	263,489	XXX	226,049	263,117	(37,068)	0	0	(37,068)	0	226,049	0	37,440	37,440	1,940	XXX	XXX
747525-10-3	QUALCOMM ORD	05/21/2026	Various	4,042.000	724,937	XXX	647,719	691,384	(43,665)	0	0	(43,665)	0	647,719	0	77,217	77,217	3,597	XXX	XXX
771049-10-3	ROBLOX CL A ORD	06/02/2026	Various	16,241.000	780,756	XXX	927,353	1,316,008	(388,655)	0	0	(388,655)	0	927,353	0	(146,597)	(146,597)	0	XXX	XXX
79589L-10-6	SAMSARA CL A ORD	04/15/2026	SUNTRUST CAPITAL MARKETS, INC	15,250.000	428,361	XXX	344,075	540,613	(196,537)	0	0	(196,537)	0	344,075	0	84,285	84,285	0	XXX	XXX
81141R-10-0	SEA ADS REP CL A ORD	06/15/2026	Various	3,751.000	327,930	XXX	151,916	478,515	(326,600)	0	0	(326,600)	0	151,916	0	176,014	176,014	0	XXX	XXX
82509L-10-7	SHOPIFY CL A SUB VTG ORD	04/15/2026	SUNTRUST CAPITAL MARKETS, INC	1,150.000	144,539	XXX	56,694	185,047	(128,353)	0	0	(128,353)	0	56,694	0	87,845	87,845	0	XXX	XXX
87254O-10-9	TJX ORD	04/20/2026	JP MORGAN SECURITIES LLC	553.000	88,432	XXX	36,123	84,946	(48,823)	0	0	(48,823)	0	36,123	0	52,308	52,308	235	XXX	XXX
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	06/25/2026	Various	6,335.000	2,772,946	XXX	737,504	1,925,143	(1,187,639)	0	0	(1,187,639)	0	737,504	0	2,035,442	2,035,442	8,680	XXX	XXX
882508-10-4	TEXAS INSTRUMENTS ORD	05/29/2026	Various	1,786.000	514,906	XXX	343,207	309,853	33,354	0	0	33,354	0	343,207	0	171,699	171,699	3,708	XXX	XXX
92826C-83-9	VISA CL A ORD	04/15/2026	SUNTRUST CAPITAL MARKETS, INC	2,879.000	905,959	XXX	765,816	1,009,694	(243,878)	0	0	(243,878)	0	765,816	0	140,143	140,143	1,929	XXX	XXX
98978V-10-3	ZOETIS CL A ORD	06/10/2026	Various	2,941.000	258,945	XXX	492,629	370,037	122,593	0	0	122,593	0	492,629	0	(233,684)	(233,684)	2,745	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identi-fication	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 Desig. Modifier and SVO Administrative Symbol
G1151C-10-1	ACCENTURE CL A ORD	05/07/2026	Various	3,960.000	731,317	XXX	1,061,970	1,062,468	(498)	0	0	(498)	0	1,061,970	0	(330,652)	(330,652)	11,169	XXX	XXX
G6683N-10-3	NU HOLDINGS CL A ORD	06/02/2026	Various	88,405.000	1,126,678	XXX	418,571	1,479,900	(1,061,329)	0	0	(1,061,329)	0	418,571	0	708,107	708,107	0	XXX	XXX
H1467J-10-4	CHUBB ORD	03/25/2026	Various	0.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	1,759	XXX	XXX
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					22,291,104	XXX	16,213,042	23,660,008	(8,209,770)	0	0	(8,209,770)	0	16,213,042	0	6,078,062	6,078,062	116,784	XXX	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4					22,291,104	XXX	16,213,042	23,660,008	(8,209,770)	0	0	(8,209,770)	0	16,213,042	0	6,078,062	6,078,062	116,784	XXX	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks					22,291,104	XXX	16,213,042	23,660,008	(8,209,770)	0	0	(8,209,770)	0	16,213,042	0	6,078,062	6,078,062	116,784	XXX	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks					25,417,998	XXX	18,797,983	24,728,616	(8,534,536)	(96,478)	0	(8,631,014)	0	18,614,237	0	6,803,762	6,803,762	173,801	XXX	XXX
6009999999 Totals					213,632,294	XXX	202,542,732	174,492,133	(8,365,478)	(680,659)	0	(9,046,137)	0	198,021,356	0	15,631,759	15,631,759	3,798,492	XXX	XXX

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

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	*
Open depositories								
M&T Bank - Operating Cash.....Baltimore, Maryland			77,903		1,258,687	(3,958,838)	232,488	XXX
M&T Bank - Escrow Account Texas Mutual.....Baltimore, Maryland					283,000	283,000	283,000	XXX
FHLB.....Atlanta, Georgia			86,155		8,551,758	10,177,271	10,671,856	XXX
JP Morgan - Investment Manager Cash.....New York, New York					4,700,375	5,086,498	5,761,841	XXX
M&T Bank - Chesapeake Employers' FSA.....Baltimore, Maryland					17,210	19,825	24,480	XXX
State Fund Congressional Action Group.....Baltimore, Maryland					0	269,000	210,500	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories	XXX	XXX						XXX
0199999 Total open depositories	XXX	XXX	164,058	0	14,811,030	11,876,755	17,184,165	XXX
0399999 Total cash on deposit	XXX	XXX	164,058	0	14,811,030	11,876,755	17,184,165	XXX
0499999 Cash in company's office	XXX	XXX	XXX	XXX	700	700	700	XXX
0599999 Total	XXX	XXX	164,058	0	14,811,730	11,877,455	17,184,865	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 & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
09248U-69-2	BLKRK LQ:T-FUND DLR		06/15/2026	3.280	XXX	4,218,515	11,326	66,620
8209999999 - Exempt Money Market Mutual Funds - as Identified by SVO						4,218,515	11,326	66,620
All Other Money Market Mutual Funds								
4812C0-67-0	JPMORGAN:US GVT MM CAP		06/30/2026	3.540	XXX	56,816,770	204,664	122,746
97181C-27-4	WILMINGTON:US TMM P INST		06/01/2026	3.510	XXX	76,877	222	627
8309999999 - All Other Money Market Mutual Funds						56,893,648	204,886	123,374
8589999999 - Total Cash Equivalents (Unaffiliated)						61,112,163	216,212	189,994
8609999999 Total cash equivalents						61,112,163	216,212	189,994